

INTRODUCTION TO SMOOTH MANIFOLDS

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1. CHAPTER 1: SMOOTH MANIFOLDS

1.1. Exercises.

Exercise 1.1. Show that equivalent definitions of manifolds are obtained if instead of allowing U to be homeomorphic to *any* open subset of \mathbb{R}^n , we require it to be homeomorphic to an open ball in \mathbb{R}^n , or to \mathbb{R}^n itself.

Proof. It is clear that a “manifold” satisfying the open-ball or \mathbb{R}^n definition satisfies the open-subset definition. Let M be a manifold satisfying the open-subset definition. Let $x \in M$ be given and let U, \hat{U}, ϕ be given according to the definition. Since \hat{U} is open, there exists an open ball B such that $\phi(x) \in B \subset \hat{U}$. Restrict ϕ to $\phi^{-1}(B)$. Then $\phi^{-1}(B)$ is an open subset of M containing x , and $\phi|_{\phi^{-1}(B)}$ is a homeomorphism between $\phi^{-1}(B)$ and B . Thus M satisfies the open-ball definition.

$B(x, r) \subset \mathbb{R}^n$ is homeomorphic to \mathbb{R}^n by the map $(x_1 + a_1, \dots, x_n + a_n) \mapsto (\frac{a_1}{r-a_1}, \dots, \frac{a_n}{r-a_n})$ where $x = (x_1, \dots, x_n)$ is the center of $B(x, r)$ and r is the radius. Since the composition of two homeomorphisms gives a homeomorphism, M also satisfies the \mathbb{R}^n definition as well. \square

Exercise 1.6. Show that \mathbb{RP}^n is Hausdorff and second-countable, and is therefore a topological n -manifold.

Proof. From the definition of π , it is easy to see that $\pi(B(x, r))$ is open in \mathbb{RP}^n where $x \in S^n$ and $0 < r < 1$.

Let $[x], [y] \in \mathbb{RP}^n$ be given. Without loss of generality, assume $x, y \in S^n$. Let $r = \min\{|x - y|, |x + y|, 1\}/2$. Then $U_x = \pi(B(x, r)), U_y = \pi(B(y, r))$ contain $[x], [y]$, respectively. $\pi^{-1}(U_x), \pi^{-1}(U_y)$ are both open in $\mathbb{R}^{n+1} \setminus \{0\}$ which can be seen easily by writing down exactly which points belong to them, so U_x, U_y are both open in \mathbb{RP}^n . Then $\pi^{-1}(U_x \cap U_y) = \pi^{-1}(U_x) \cap \pi^{-1}(U_y) = \emptyset$, so $U_x \cap U_y = \emptyset$. Therefore, \mathbb{RP}^n is Hausdorff.

Let $\mathcal{B} = \{\pi(B(x, 1/k)) \mid x \in \mathbb{Q}^{n+1} \cap S^n, k \in \{2, 3, 4, \dots\}\}$. Then \mathcal{B} is a countable collection of open sets whose union is \mathbb{RP}^n . Let $U \subset \mathbb{RP}^n$ be a nonempty open set. Let $[x] \in U$. Since π is a quotient map, $\pi^{-1}(U)$ is open. Moreover, $x \in \pi^{-1}(U)$. Without loss of generality, $x \in S^n$. Then $x \in B(x', 1/k) \subset \pi^{-1}(U)$ for some $B(x', 1/k) \in \mathcal{B}$. Then $[x] = \pi(x) \in \pi(B(x', 1/k)) \subset \pi(\pi^{-1}(U)) = U$. Therefore, \mathcal{B} is a countable basis of \mathbb{RP}^n . \square

Exercise 1.7. Show that \mathbb{RP}^n is compact.

Proof. $\pi(S^n) = \mathbb{RP}^n$ and S^n is compact because it is a closed, bounded subset of \mathbb{R}^{n+1} . (Heine-Borel) Moreover, the image of a compact set under a continuous map is compact. (See A.45(a)) Thus \mathbb{RP}^n is compact. \square

Exercise 1.14. Suppose \mathcal{X} is a locally finite collection of subsets of a topological space M .

- (a) The collection $\{\overline{X} : X \in \mathcal{X}\}$ is also locally finite.
- (b) $\overline{\bigcup_{X \in \mathcal{X}} X} = \bigcup_{X \in \mathcal{X}} \overline{X}$.

Proof.

- (a) Let $p \in M$. Then there exists an open set U containing x such that there are only finitely many $X \in \mathcal{X}$ such that $U \cap X \neq \emptyset$. Let $X \in \mathcal{X}$.
 - If $U \cap X \neq \emptyset$, then $U \cap \overline{X} \supset U \cap X \neq \emptyset$.
 - If $U \cap X = \emptyset$, then U^c is closed, so $\overline{X} \subset U^c$. In other words, $U \cap \overline{X} = \emptyset$.
This shows that the number of $X \in \mathcal{X}$ that intersects U and the number of $\overline{X} \in \mathcal{X}$ that intersects U are the same. Therefore, $\{\overline{X} : X \in \mathcal{X}\}$ is also locally finite.
- (b) Since the closure of a set is defined to be the intersection of all closed sets containing it, $\bigcup_{X \in \mathcal{X}} \overline{X} \subset \overline{\bigcup_{X \in \mathcal{X}} X}$. Let $x \notin \bigcup_{X \in \mathcal{X}} \overline{X}$. Then there exists a neighborhood U of x such that U intersects only finitely many $X \in \mathcal{X}$. Let X_1, \dots, X_n denote them. By the same argument as part (a), $\overline{X_1}, \dots, \overline{X_n}$ are the only elements in $\{\overline{X} \mid X \in \mathcal{X}\}$ that U intersects. Since $x \notin \overline{X_i}$ for each $i = 1, \dots, n$, $U^c \cup \overline{X_1} \cup \dots \cup \overline{X_n}$ is a closed set which contains all $X \in \mathcal{X}$ but does not contain x . In other words, $x \notin \overline{\bigcup_{X \in \mathcal{X}} X}$. \square

Exercise 1.18. Let M be a topological manifold. Two smooth atlases for M determine the same smooth structure if and only if their union is a smooth atlas.

Proof. Let $\mathcal{A}, \mathcal{A}'$ be two smooth atlases.

Suppose that they determine the same smooth structure \mathcal{B} . Then $\mathcal{A} \cup \mathcal{A}' \subset \mathcal{B}$, so $\mathcal{A} \cup \mathcal{A}'$ must be a smooth atlas. By Proposition 1.17(a), $\mathcal{A} \cup \mathcal{A}'$ determines a unique smooth structure, but it must be \mathcal{B} because \mathcal{B} contains the union.

On the other hand, suppose that their union is a smooth atlas. Let \mathcal{B} be the smooth structure that the union determines. Such \mathcal{B} must exist by Proposition 1.17(a). By the same proposition, $\mathcal{A}, \mathcal{A}'$ must determine the unique smooth structures. However, they must be \mathcal{B} because \mathcal{B} contains both \mathcal{A} and \mathcal{A}' . \square

Exercise 1.20. Every smooth manifold has a countable basis of regular coordinate balls.

Proof. Let M be an n -dimensional smooth manifold. We consider the special case that there exists a single chart (ϕ, U) with $U = M$. Let $x \in \hat{U}$ with rational coordinates. Then there exists $s > 0$ such that $B(x, s) \subset \hat{U}$. For each rational number $r \in (0, s)$, we consider the chart $(p \mapsto \phi(p) - x, \phi^{-1}(B(x, r)))$.

Let \mathcal{B} be the collection of all such charts for each $x \in \hat{U}$ and r . We claim that \mathcal{B} is a smooth atlas.

- Let $p \in M$. Then $\phi(p) \in \hat{U}$. Since \hat{U} is open, $\phi(p) \in B(x, r) \subset \hat{U}$ for some x with rational coordinates and a positive rational number r . Then $p \in \phi^{-1}(B(x, r))$, so the union of coordinate domains covers M . In other words, \mathcal{B} is an atlas.
- Let $(p \mapsto \phi(p) - x, \phi^{-1}(B(x, r))), (p \mapsto \phi(p) - x', \phi^{-1}(B(x', r')))) \in \mathcal{B}$ be given. Suppose $\phi^{-1}(B(x, r)) \cap \phi^{-1}(B(x', r')) \neq \emptyset$. Let ψ, ψ' denote the coordinate maps. Then $\psi' \circ \psi^{-1}$ is a composition of ϕ, ϕ^{-1} and translation maps, so it is smooth.

Therefore, \mathcal{B} is a smooth atlas.

Since \mathcal{B} is a smooth atlas, there exists a smooth structure \mathcal{A} on M containing \mathcal{B} by Proposition 1.17(a). We claim that \mathcal{B} , a subset of the smooth structure \mathcal{A} , is a countable basis of regular coordinate balls.

- \mathcal{B} is a countable collection because $x \in \mathbb{Q}^n$ and $r \in \mathbb{Q}$.
- Let $(p \mapsto \phi(p) - x, \phi^{-1}(B(x, r))) \in \mathcal{B}$ be given. Then there exists a chart $(p \mapsto \phi(p) - x, \phi^{-1}(B(x, r')))$ in \mathcal{B} with $r' > r$. Let $B = \phi^{-1}(B(x, r))$, $B' = \phi^{-1}(B(x, r'))$. Let ψ denote the map $p \mapsto \phi(p) - x$. Then $\psi(B) = B(0, r)$ and $\psi(B') = B(0, r')$, respectively. Moreover, $\psi(\overline{B}) = \overline{B(0, r)}$ because ψ is a homeomorphism.

Now let M be an arbitrary smooth n -manifold. By definition, each point of M is in the domain of a chart. By Proposition A.16, M is covered by countably many charts $\{(U_i, \phi_i)\}$. By the previous argument, each U_i has a countable basis of regular coordinate balls. Each regular coordinate ball in U_i is indeed a regular coordinate ball in M because \overline{B} is a compact subset of M , which is Hausdorff, so \overline{B} is closed. In other words, the closure of B in U_i is the same as the closure of B in M . \square

Exercise 1.39. Let M be a topological n -manifold with boundary.

- Int M is an open subset of M and a topological n -manifold without boundary.
- ∂M is a closed subset of M and a topological $(n - 1)$ -manifold without boundary.
- M is a topological manifold if and only if $\partial M = \emptyset$.
- If $n = 0$, then $\partial M = \emptyset$ and M is a 0-manifold.

Proof.

- Let $x \in \text{Int } M$. Let (ϕ, U) be an interior chart for x . Then $x \in U \subset \text{Int } M$ because every point in U is in an interior chart (ϕ, U) . A subspace of M must be Hausdorff and second-countable by Proposition A.17(g, i), so $\text{Int } M$ is a second-countable, Hausdorff space in which every point has a neighborhood homeomorphic to an open subset in \mathbb{R}^n . Thus $\text{Int } M$ is an n -manifold without boundary.
- Since $\partial M = M \setminus \text{Int } M$ and $\text{Int } M$ is open in M , ∂M is closed in M . Let $x \in \partial M$. Let (ϕ, U) be a boundary chart of x . If a point $y \in U$ gets mapped into $\text{Int } \mathbb{H}^n$, then it is certainly an interior point. Thus $\phi(U \cap \partial M) \subset \partial \mathbb{H}^n$. Then $\pi_{n-1} \circ \phi$ is a homeomorphism that maps $U \cap \partial M$ into an open subset of \mathbb{R}^{n-1} where $\pi_{n-1} : (x_1, \dots, x_n) \mapsto (x_1, \dots, x_{n-1})$.
- If ∂M is empty, then $M = \text{Int } M$, so (a) implies that M is an n -dimensional manifold. If M is a topological manifold, every point is an interior point. Since a point cannot be both an interior point and a boundary point, ∂M is empty.
- If $n = 0$, then $\partial \mathbb{H}^0 = \emptyset$. Thus, the condition that $\phi(U) \cap \partial \mathbb{H}^n \neq \emptyset$ can never be satisfied, so there cannot be any boundary point. \square

Exercise 1.41. Let M be a topological manifold with boundary.

- M has a countable basis of precompact coordinate balls and half-balls.
- M is locally compact.
- M is paracompact.
- M is locally path-connected.
- M has countably many components, each of which is an open subset of M and a connected topological manifold with boundary.
- The fundamental group of M is countable.

Proof.

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-
-
- Let $U \subset M$ be a nonempty open subset and choose $x \in U$. Then there exists a chart (V, ϕ) such that $x \in V$. Since $\phi(x)$ is a point in an open set $\phi(U \cap V)$, there exists $r > 0$ such that $B(\phi(x), r) \subset \phi(V)$. Then $N(x, U) = \phi^{-1}(B(\phi(x), r))$ is a path-connected neighborhood of x that is contained in $U \cap V \subset U$. Therefore, $\{N(x, U) \mid \text{open } U \subset M, x \in U\}$ forms a basis of M consisting of path-connected sets.

- (e)
- (f)

□

Exercise 1.44. Suppose M is a smooth n -manifold with boundary and U is an open subset of M . Prove the following statements:

- (a) U is a topological n -manifold with boundary, and the atlas consisting of all smooth charts (V, ϕ) for M such that $V \subset U$ defines a smooth structure on U . With this topology and smooth structure, U is called an **open submanifold with boundary**.
- (b) If $U \subset \text{Int } M$, then U is actually a smooth manifold (without boundary); in this case we call it an **open submanifold of M** .
- (c) $\text{Int } M$ is an open submanifold of M (without boundary).

Proof. Let \mathcal{T} denote the topology of M and \mathcal{A} denote the smooth structure of M .

- (a) The subspace topology on U is equivalent to $\mathcal{T}_U = \{V \in \mathcal{T} \mid V \subset U\}$ because U is open. By Proposition A.17(A.18(Proof of Proposition A.17)), U is Hausdorff and second-countable. For every point $p \in U$, there exists a $V \in \mathcal{T}$ with a homeomorphism $\phi : V \rightarrow \hat{V}$ where \hat{V} is an open subset of \mathbb{R}^n (or \mathbb{H}^n). Since $U \cap V$ is an open subset of V , ϕ restricted to $U \cap V$ is a homeomorphism between $U \cap V$ and $\phi(U \cap V)$, which is an open subset of \mathbb{R}^n (or \mathbb{H}^n). Therefore, U is a topological n -manifold with boundary.

Let $\mathcal{A}_U = \{(\phi, V) \in \mathcal{A} \mid V \subset U\}$. Then \mathcal{A}_U is clearly a collection of charts on U whose union covers U . Moreover, any two charts in \mathcal{A}_U are clearly smoothly compatible. Let (ϕ, V) be a chart on U that is smoothly compatible with every chart in \mathcal{A}_U . Let $(\psi, W) \in \mathcal{A}$. Then $(\psi_{W \cap U}, W \cap U)$ is a chart on M and it must be smoothly compatible with every chart in \mathcal{A} . Therefore, $(\psi_{W \cap U}, W \cap U) \in \mathcal{A}$, so it must belong to \mathcal{A}_U . This implies that (ϕ, V) and $(\psi_{W \cap U}, W \cap U)$ are smoothly compatible. Since $V \subset W \cap U$, this implies that (ϕ, V) and (ψ, W) are smoothly compatible.

Thus (ϕ, V) is smoothly compatible with every chart in \mathcal{A} , so $(\phi, V) \in \mathcal{A}$. This implies that (ϕ, V) is in \mathcal{A}_U , so \mathcal{A}_U is indeed a maximal smooth atlas.

- (b) Let $p \in U$. Then $p \in \text{Int } M$, so there exists $(\phi, V) \in \mathcal{A}$ such that $p \in V$ and $\phi(V)$ is open in \mathbb{R}^n . Then $(\phi|_{V \cap U}, V \cap U)$ is a chart that is smoothly compatible with every chart in \mathcal{A} , so $(\phi|_{V \cap U}, V \cap U) \in \mathcal{A}$. Thus it must be in \mathcal{A}_U , so $p \in U$ is an interior point of U . Therefore, U is a manifold without boundary.
- (c) By 1.39, $\text{Int } M$ is an open subset of M . By (b), $\text{Int } M$ is an open submanifold of M without boundary.

□

1.2. Problems.

Problem 1-2. Show that a disjoint union of uncountably many copies of \mathbb{R} is locally Euclidean and Hausdorff, but not second-countable.

Proof. Let I denote an uncountable index set and $X = \coprod_{\alpha \in I} \mathbb{R}$. Let $(x, \alpha_0) \in X$. Define $U = \coprod_{\alpha \in I} U_\alpha$ where $U_{\alpha_0} = \mathbb{R}$ and $U_\alpha = \emptyset$ when $\alpha \neq \alpha_0$. Then U is an open neighborhood of (x, α_0) that is clearly homeomorphic to \mathbb{R} . Thus X is locally Euclidean.

Let $(x_1, \alpha_1) \neq (x_2, \alpha_2) \in X$. If $\alpha_1 \neq \alpha_2$, then open neighborhoods of x_1 and x_2 formed in the same way as above separate the two points. Suppose $\alpha_1 = \alpha_2$. Without loss of generality, $x_1 < x_2$. Define $U = \coprod_{\alpha \in I} U_\alpha$ where $U_{\alpha_1} = (-\infty, (x_1 + x_2)/2)$ and $U_\alpha = \emptyset$ when $\alpha \neq \alpha_1$. Similarly, define $V = \coprod_{\alpha \in I} U_\alpha$ where $U_{\alpha_1} = ((x_1 + x_2)/2, \infty)$ and $U_\alpha = \emptyset$ when $\alpha \neq \alpha_1$. Then such U and V separate the two points. Therefore, X is Hausdorff.

Let \mathcal{B} be a basis of X . For each $\alpha_0 \in I$, let $U_{\alpha_0} = \coprod_{\alpha \in I} U_\alpha$ where $U_{\alpha_0} = \mathbb{R}$ and $U_\alpha = \emptyset$ when $\alpha \neq \alpha_0$. Then for each α_0 , there must exist $B_{\alpha_0} \in \mathcal{B}$ such that $(0, \alpha_0) \in B_{\alpha_0} \subset U_{\alpha_0}$. Clearly, $B_\alpha \neq B_\beta$ if $\alpha \neq \beta$. Therefore, the cardinality of \mathcal{B} is greater than or equal to that of I . Hence, X is not second-countable. □

Problem 1-7. Let N denote the **north pole** $(0, \dots, 0, 1) \in S^n \subset \mathbb{R}^{n+1}$, and let S denote the **south pole** $(0, \dots, 0, -1)$. Define the **stereographic projection** $\sigma : S^n \setminus \{N\} \rightarrow \mathbb{R}^n$ by

$$\sigma(x^1, \dots, x^{n+1}) = \frac{(x^1, \dots, x^n)}{1 - x^{n+1}}$$

Let $\tilde{\sigma}(x) = -\sigma(-x)$ for $x \in S^n \setminus \{S\}$.

- (a) For any $x \in S^n \setminus \{N\}$, show that $\sigma(x) = u$, where $(u, 0)$ is the point where the line through N and x intersects the linear subspace where $x^{n+1} = 0$. Similarly, show that $\tilde{\sigma}(x)$ is the point where the line through S and x intersects the same subspace.
- (b) Show that σ is bijective, and

$$\sigma^{-1}(u^1, \dots, u^n) = \frac{(2u^1, \dots, 2u^n, |u|^2 - 1)}{|u|^2 + 1}.$$

- (c) Compute the transition map $\tilde{\sigma} \circ \sigma^{-1}$ and verify that the atlas consisting of the two charts $(S^n \setminus \{N\}, \sigma)$ and $(S^n \setminus \{S\}, \tilde{\sigma})$ defines a smooth structure on S^n .
- (d) Show that this smooth structure is the same as the one defined in Example 1.31.



FIGURE 1. Problem 1-7

Proof.

- (a) This is trivial from a basic trigonometry argument using the triangles $N, (0, \dots, 0, x^{n+1}), (x^1, \dots, x^{n+1})$ and $N, (0, \dots, 0), \sigma(x^1, \dots, x^{n+1})$.
- (b) $\sigma \circ \sigma^{-1}$ and $\sigma^{-1} \circ \sigma$ are both the identity maps, so σ is bijective and σ^{-1} is its inverse.
- (c) Computation shows that $\tilde{\sigma} \circ \sigma^{-1} : S^n \setminus \{N, S\} \rightarrow S^n \setminus \{N, S\}$ sends (u^1, \dots, u^n) to $(u^1, \dots, u^n)/|u|^2$. As $|u| \neq 0$ in the domain, this map is well-defined and clearly smooth. By Proposition 1.17(a), these two charts determine a unique smooth structure.
- (d) $\phi_i, \sigma, \tilde{\sigma}$ are all smooth functions of subsets of Euclidean spaces, so transition maps are always smooth. By Proposition 1.17(b), the smooth structure determined by $\sigma, \tilde{\sigma}$ is the same as the one defined in Example 1.31.

□

Problem 1-8. By identifying \mathbb{R}^2 with \mathbb{C} , we can think of the unit circle S^1 as a subset of the complex plane. An angle function on a subset $U \subset S^1$ is a continuous function $\theta : U \rightarrow \mathbb{R}$ such that $e^{i\theta(z)} = z$ for all $z \in U$.

Show that there exists an angle function θ on an open subset $U \subset S^1$ if and only if $U \neq S^1$. For any such angle function, show that (U, θ) is a smooth coordinate chart for S^1 with its standard smooth structure.

Proof. First, we will consider the special case when $U = S^1 \setminus \{e^{it}\}$ for some $t \in \mathbb{R}$. The map $\phi : (t, t+2\pi) \rightarrow U$ defined by $\theta \mapsto e^{i\theta}$ is a bijective function. Therefore, by taking the inverse of ϕ , which is clearly continuous, we obtain a desired angle function. The case of an arbitrary proper open subset of U is the same as this special case because we simply need to restrict the domain of the map obtained above. On the other hand, suppose $U = S^1$. Suppose there exists an angle function f on U . Define $g : S^1 \rightarrow \mathbb{R}$ by $g(z) = f(z) - f(-z)$.

- $g(1) \neq 0$ because $g(1) \neq 0 \implies f(1) = f(-1)$, which is clearly impossible.
- $g(1) > 0$ implies that $g(-1) < 0$. By the intermediate value theorem, $g(z) = 0$ for some $z \in S^1$. This is a contradiction.
- If $g(1) < 0$, $g(-1) > 0$, and we obtain a contradiction in the same manner.

Therefore, such an f cannot exist. Hence, an angle function exists if and only if U is a proper open subset of S^1 .

Let (U_i^\pm, ϕ_i^\pm) and (U, ϕ) be given where ϕ maps U into $(t, t+2\pi)$ for some $t \in \mathbb{R}$. We will show that they are smoothly compatible. Let $V = U \cap U_i^\pm$. The map $\phi_i^\pm \circ \phi^{-1} : \phi(V) \rightarrow \phi_i^\pm(V)$ is $\phi_i^\pm \circ \exp$. Since it is a composition of a projection map with a smooth map, this is smooth. Therefore, (U, ϕ) is indeed a coordinate chart for S^1 with its standard smooth structure. \square

Problem 1-12(Proof of Proposition 1.45). Suppose M_1, \dots, M_k are smooth manifolds and N is a smooth manifold with boundary. Then $M_1 \times \dots \times M_k \times N$ is a smooth manifold with boundary, and $\partial(M_1 \times \dots \times M_k \times N) = M_1 \times \dots \times M_k \times \partial N$.

Proof. By Example 1.34, $M_1 \times \dots \times M_k$ is a smooth manifold. Thus it suffices to show that $M \times N$ is a smooth manifold with boundary if M is a smooth manifold and N is a smooth manifold with boundary. Let m, n be the dimensions of M, N .

First, we show that $M \times N$ is a topological manifold with boundary and $\partial(M \times N) = M \times \partial N$. Let $(p, q) \in M \times N$. Then $p \in M$, so there exists a chart (U, ϕ) such that $p \in U$ and $\hat{U} = \phi(U) \subset \mathbb{R}^m$.

- Suppose $q \in \text{Int } N$. Then there exists a chart (V, ψ) such that $\hat{V} = \psi(V) \subset \mathbb{R}^n$. $\phi \times \psi$ is a homeomorphism between $U \times V$ and $\hat{U} \times \hat{V} \subset \mathbb{R}^m \times \mathbb{R}^n = \mathbb{R}^{m+n}$. Thus $(U \times V, \phi \times \psi)$ is a chart for (p, q) .
- Suppose $q \in \text{bd } N$. Then there exists a chart (V, ψ) such that $\hat{V} = \psi(V) \subset \mathbb{H}^n$ and $\psi(q) \in \partial \mathbb{H}^n$. $\phi \times \psi$ is a homeomorphism between $U \times V$ and $\hat{U} \times \hat{V} \subset \mathbb{R}^m \times \mathbb{H}^n = \mathbb{H}^{m+n}$. Moreover, $(\phi \times \psi)(p, q) = (\phi(p), \psi(q)) \in \mathbb{R}^m \times \mathbb{H}^n = \mathbb{H}^{m+n}$. Thus $(U \times V, \phi \times \psi)$ is a boundary chart for (p, q) .

Therefore, $M \times N$ is a topological manifold with boundary and $\partial(M \times N) = M \times (\partial N)$.

Let $\mathcal{A}_M, \mathcal{A}_N$ be the smooth structures of M, N . Define $\mathcal{A}_{M \times N} = \{(U \times V, \phi \times \psi) \mid (U, \phi) \in \mathcal{A}_M, (V, \psi) \in \mathcal{A}_N\}$. Then $\mathcal{A}_{M \times N}$ is an atlas because we showed earlier that each $(U \times V, \phi \times \psi)$ is a chart. Let $(U_1 \times V_1, \phi_1 \times \psi_1), (U_2 \times V_2, \phi_2 \times \psi_2) \in \mathcal{A}_{M \times N}$. Then $(\phi_2 \times \psi_2) \circ (\phi_1 \times \psi_1)^{-1} = (\phi_2 \circ \phi_1^{-1}) \times (\psi_2 \circ \psi_1^{-1})$ is a smooth map from $(\phi_1 \times \psi_1)(U_1 \times V_1)$ into $(\phi_2 \times \psi_2)(U_2 \times V_2)$. Thus every pair of charts in $\mathcal{A}_{M \times N}$ is smoothly compatible. In other words, $\mathcal{A}_{M \times N}$ is a smooth atlas.

On the other hand, $\mathcal{A}_{M \times N}$ must be maximal because the restriction of any smoothly compatible chart to M, N gives a smoothly compatible chart, which must belong to $\mathcal{A}_M, \mathcal{A}_N$, respectively. Thus $M \times N$ is a smooth manifold with boundary. \square

2. CHAPTER 2: SMOOTH MAPS

2.1. Exercises.

Exercise 2.1. Let M be a smooth manifold with or without boundary. Show that pointwise multiplication turns $C^\infty(M)$ into a commutative ring and a commutative and associative algebra over \mathbb{R} .

Proof.

- The constant map $f(p) = 0$ is clearly in $C^\infty(M)$ and it is the additive identity.
- The constant map $f(p) = 1$ is clearly in $C^\infty(M)$ and it is the multiplicative identity.

- Let $f \in C^\infty(M), g \in C^\infty(M)$. Let $p \in M$ and (ϕ, U) be a smooth chart for p . Then $f \circ \phi^{-1}$ and $g \circ \phi^{-1}$ are both smooth (Exercise 2.3), real-valued maps defined on an open subset of \mathbb{R}^n . Thus $f + g$ is in $C^\infty(M)$. Moreover, $f + g = g + f$ because addition in \mathbb{R} is commutative.
- Let $f, g, h \in C^\infty(M)$. Let $p \in M$ and (ϕ, U) be a smooth chart for p . Then $f \circ \phi^{-1}$ and $g \circ \phi^{-1}$ are both smooth (Exercise 2.3), real-valued maps defined on an open subset of \mathbb{R}^n . Therefore, fg is in $C^\infty(M)$. Moreover, $fg = gf$ and $(fg)h = f(gh)$ because multiplication in \mathbb{R} is commutative and associative.
- Let $c \in \mathbb{R}, f \in C^\infty(M)$. Then cf can be seen as fg where g is the constant function whose value is c . As shown above, $cf \in C^\infty(M)$.

□

Exercise 2.2. Let U be an open submanifold of \mathbb{R}^n with its standard smooth manifold structure. Show that a function $f : U \rightarrow \mathbb{R}^k$ is smooth in the sense just defined if and only if it is smooth in the sense of ordinary calculus. Do the same for an open submanifold with boundary in \mathbb{H}^n .

Proof. f is smooth in the sense just defined if and only if $f \circ \text{Id}^{-1}$ is smooth in the sense of ordinary calculus. Since $f \circ \text{Id}^{-1} = f$, $f \circ \text{Id}^{-1}$ is smooth in the sense of ordinary calculus if and only if f is smooth in the sense of ordinary calculus. □

Exercise 2.3. Let M be a smooth manifold with or without boundary, and suppose $f : M \rightarrow \mathbb{R}^k$ is a smooth function. Show that $f \circ \phi^{-1} : \phi(U) \rightarrow \mathbb{R}^k$ is smooth for every smooth chart (U, ϕ) for M .

Proof. Let $\phi(x) \in \phi(U)$. Since f is smooth, there exists (V, ψ) such that $f \circ \psi^{-1} : \psi(V) \rightarrow \mathbb{R}^k$ is smooth and $x \in V$. Let $W = U \cap V$. Then $f \circ \psi^{-1} : \psi(W) \rightarrow \mathbb{R}^k$ is smooth and $\psi \circ \phi^{-1} : \phi(W) \rightarrow \psi(W)$ is a diffeomorphism where $\phi(W)$ is a neighborhood of $\phi(x)$. Then the restriction of $f \circ \psi^{-1}$ to $\phi(W)$ is identical to $(f \circ \psi^{-1}) \circ (\psi \circ \phi^{-1})$. Since the composition of a smooth function is smooth, $f \circ \phi^{-1}$ is smooth. □

Exercise 2.7 (Prove Proposition 2.5). Suppose M and N are smooth manifolds with or without boundary, and $F : M \rightarrow N$ is a map. Then F is smooth if and only if either of the following conditions is satisfied:

- For every $p \in M$, there exist smooth charts (U, ϕ) containing p and (V, ψ) containing $F(p)$ such that $U \cap F^{-1}(V)$ is open in M and the composite map $\psi \circ F \circ \phi^{-1}$ is smooth from $\phi(U \cap F^{-1}(V))$ to $\psi(V)$.
- F is continuous and there exist smooth atlases $\{(U_\alpha, \phi_\alpha)\}$ and $\{(V_\beta, \psi_\beta)\}$ for M and N , respectively, such that for each α and β , $\psi_\beta \circ F \circ \phi_\alpha^{-1}$ is a smooth map from $\phi_\alpha(U_\alpha \cap F^{-1}(V_\beta))$ to $\psi_\beta(V_\beta)$.

Proof. Let \mathcal{A}_M and \mathcal{A}_N be smooth structures of M and N . Suppose F is smooth. By Proposition 2.4, F is continuous. For every $p \in M$ there exist coordinate charts (U_p, ϕ_p) containing p and (V_p, ψ_p) containing $F(p)$ such that $F(U_p) \subset V_p$ and $\psi_p \circ F \circ \phi_p^{-1}$ is smooth from $\phi_p(U_p)$ to $\psi_p(V_p)$. Then $\{(U_p, \phi_p) \mid p \in M\} \subset \mathcal{A}_M$ and $\mathcal{A}_N \setminus \{(V_p, \psi_p) \mid p \in M\} \subset \mathcal{A}_N$ are smooth atlases. Moreover, for every (U_p, ϕ_p) and (V_q, ψ_q) , $\psi_q \circ F \circ \phi_p^{-1}$ is a smooth map from $\phi_p(U_p \cap F^{-1}(V_q))$ to $\psi_q(V_q)$ because $\psi_q \circ F \circ \phi_p^{-1} = (\psi_q \circ \psi_p^{-1}) \circ (\psi_p \circ F \circ \phi_p^{-1})$ where $\psi_q \circ \psi_p^{-1}$ and $\psi_p \circ F \circ \phi_p^{-1}$ are smooth. Therefore, the definition implies (b).

(b) implies (a) because if F is continuous, $F^{-1}(V_\beta)$ is open in M for every β , so $U \cap F^{-1}(V)$ is open in M .

Finally, we show that (a) implies the definition. Suppose F satisfies (a). Let $p \in M$. Let $(U, \phi) \in \mathcal{A}_M$ and $(V, \psi) \in \mathcal{A}_N$ be smooth charts satisfying the properties described in (a). Let $U' = U \cap F^{-1}(V)$ and consider $(U', \phi|_{U'})$. Then $(U', \phi|_{U'}) \in \mathcal{A}_M$ because it must be smoothly compatible with any other smooth coordinate chart in \mathcal{A}_M . Moreover, $F(U') \subset V$ and $\psi \circ F \circ (\phi|_{U'})^{-1} : \phi(U') \rightarrow \psi(V)$ is smooth. Therefore, (a) implies the definition.

Hence, (a), (b) and the definition are all equivalent. □

Exercise 2.7 (Proof of Proposition 2.6). Let M and N be smooth manifolds with or without boundary, and let $F : M \rightarrow N$ be a map.

- If every point $p \in M$ has a neighborhood U such that the restriction $F|_U$ is smooth, then F is smooth.
- Conversely, if F is smooth, then its restriction to every open subset is smooth.

Proof. Let $\mathcal{A}_M, \mathcal{A}_N$ be smooth structures of M, N , respectively.

- (a) Let $p \in M$. Let U be a neighborhood of p such that $F|_U$ is smooth. By 1.44, U is a smooth manifold with the induced smooth structure $\mathcal{A}_U = \{(V, \phi) \in \mathcal{A}_M \mid V \subset U\}$. Since $F|_U$ is smooth, there exist $(V, \phi) \in \mathcal{A}_U$ and $(W, \psi) \in \mathcal{A}_N$ such that:

- $F|_U(V) \subset W$.
- $\psi \circ F|_U \circ \phi^{-1} : \phi(V) \rightarrow \psi(W)$ is smooth.

Since $V \subset U$, $F(V) \subset W$, $\psi \circ F \circ \phi^{-1} : \phi(V) \rightarrow \psi(W)$ is smooth, and $(V, \phi) \in \mathcal{A}$. Therefore, F is smooth.

- (b) Let $U \subset M$ be an open subset. By 1.44, U is a smooth manifold with the induced smooth structure $\mathcal{A}_U = \{(V, \phi) \in \mathcal{A}_M \mid V \subset U\}$. Let $p \in U$. Then $p \in F$, so there exist $(V, \phi) \in \mathcal{A}_M, (W, \psi) \in \mathcal{A}_N$ such that $F(V) \subset W$ and $\psi \circ F \circ \phi^{-1} : \phi(V) \rightarrow \psi(W)$ is smooth. Then $(V \cap U, \phi|_{V \cap U})$ is a chart that is smoothly compatible with every chart in \mathcal{A}_M . Therefore, $(V \cap U, \phi|_{V \cap U}) \in \mathcal{A}_M$. Moreover, $\phi|_{V \cap U}(V \cap U) \subset \phi(V) \subset W$ and $\psi \circ F \circ (\phi|_{V \cap U}(V \cap U))^{-1}$ is clearly smooth. Therefore, $F|_U$ is smooth. \square

Exercise 2.9. Suppose $F : M \rightarrow N$ is a smooth map between smooth manifolds with or without boundary. Show that the coordinate representation of F with respect to *every* pair of smooth charts for M and N is smooth.

Proof. Let $(M, \mathcal{A}_M), (N, \mathcal{A}_N)$ be smooth manifolds with or without boundary. Let $F : M \rightarrow N$ be a smooth map. Let $(U, \phi) \in \mathcal{A}_M, (V, \psi) \in \mathcal{A}_N$ be given. We must show that $\hat{F} = \psi \circ F \circ \phi^{-1}$ is a smooth function from $\phi(U \cap F^{-1}(V))$ to $\psi(V)$. Let $\phi(p) \in \phi(U \cap F^{-1}(V))$. Then $p \in M$, so there exist $(U_0, \phi_0) \in \mathcal{A}_M$ and $(V_0, \psi_0) \in \mathcal{A}_N$ such that

- $p \in U_0 \subset U \cap F^{-1}(V)$;
- $\phi_0(U_0) \subset V_0$;
- $\psi_0 \circ F \circ \phi_0^{-1} : \phi_0(U_0) \rightarrow \psi(V_0)$ is smooth.

Then $\psi \circ F \circ \phi^{-1}|_{\phi(U_0)} = (\psi \circ \psi_0^{-1}) \circ (\psi_0 \circ F \circ \phi_0^{-1}) \circ (\phi_0 \circ \phi)$. Since the composition of smooth functions in Euclidean spaces is smooth, \hat{F} is smooth. \square

Exercise 2.11(Proof of Proposition 2.10). Let M, N and P be smooth manifolds with or without boundary.

- (a) Every constant map $c : M \rightarrow N$ is smooth.
(b) The identity map of M is smooth.
(c) If $U \subset M$ is an open submanifold with or without boundary, then the inclusion map $U \rightarrow M$ is smooth.

Proof. Let $\mathcal{A}_M, \mathcal{A}_N, \mathcal{A}_P$ be smooth structures of M, N, P , respectively.

- (a) F is clearly continuous. Moreover, for every $(U_\alpha, \phi_\alpha) \in \mathcal{A}_M, (V_\beta, \psi_\beta) \in \mathcal{A}_N$, $\psi_\beta \circ F \circ \phi_\alpha^{-1}$ is a constant map, so it is smooth. By (2.7(Prove Proposition 2.5)), F is smooth.
(b) Let $p \in M$. Choose $(U, \phi) \in \mathcal{A}_M$ such that $p \in U$. Then $F(U) \subset U$ and $\phi \circ F \circ \phi^{-1} = \text{Id}_U$, so it is smooth. Therefore, F is smooth.
(c) By 1.44, $\mathcal{A}_U = \{(V, \phi) \mid V \subset U\}$ is a smooth structure of U . Let $p \in U$. Then $p \in V$ for some $(V, \phi) \in \mathcal{A}_U$. Then $(V, \phi) \in \mathcal{A}_M$, trivially. Since $F(V) \subset V$ and $\phi \circ F \circ \phi^{-1}$ is simply the identity map on V , F is smooth. \square

Exercise 2.16(Proof of Proposition 2.15).

- (a) Every composition of diffeomorphisms is a diffeomorphism.
(b) Every finite product of diffeomorphisms between smooth manifolds is a diffeomorphism.
(c) Every diffeomorphism is a homeomorphism and an open map.
(d) The restriction of a diffeomorphism to an open submanifold with or without boundary is a diffeomorphism onto its image.
(e) “Diffeomorphic” is an equivalence relation on the class of all smooth manifolds with or without boundary.

Exercise 2.16(Proof of Proposition 2.15). Let $(M, \mathcal{A}_M), (N, \mathcal{A}_N), (P, \mathcal{A}_P)$ be smooth manifolds with or without boundary, and let $F : M \rightarrow N, G : N \rightarrow P$ be diffeomorphisms.

- (a) By Proposition 2.10(d), $G \circ F$ and $F^{-1} \circ G^{-1}$ are smooth. Then $(G \circ F) \circ (F^{-1} \circ G^{-1})$ and $(F^{-1} \circ G^{-1}) \circ (G \circ F)$ are both the identity map on the corresponding space, so $F^{-1} \circ G^{-1}$ is the smooth inverse of $G \circ F$. Therefore, $G \circ F$ is a diffeomorphism.
- (b) By Example 1.34, we know that $M_1 \times \cdots \times M_k$ and $N_1 \times \cdots \times N_k$ are both smooth manifolds. Let $\mathcal{A}_{M_i}, \mathcal{A}_{N_i}, \mathcal{A}_M$ and \mathcal{A}_N denote the smooth manifold structures of $M_i, N_i, M_1 \times \cdots \times M_k, N_1 \times \cdots \times N_k$, respectively. Let a smooth map $F_i : M_i \rightarrow N_i$ be given for each i . Let $(p_1, \dots, p_k) \in M_1 \times \cdots \times M_k$ be given. Then there exist $(U_i, \phi_i) \in \mathcal{A}_{M_i}$ and $(V_i, \psi_i) \in \mathcal{A}_{N_i}$ such that $p_i \in U_i, F_i(U_i) \subset V_i, \psi_i \circ F_i \circ \phi_i^{-1} : \phi_i(U_i) \rightarrow \psi_i(V_i)$ is smooth for each i . This implies that $(\psi_1 \circ F_1 \circ \phi_1^{-1}) \times \cdots (\psi_k \circ F_k \circ \phi_k^{-1}) = (\psi_1 \times \cdots \times \psi_k) \circ (F_1 \times \cdots \times F_k) \circ (\phi_1 \times \cdots \times \phi_k)^{-1}$ is smooth. Therefore, $F_1 \times \cdots \times F_k$ is smooth. Using the exact same argument, we can conclude that $F_1^{-1} \times \cdots \times F_k^{-1}$ is smooth. Since $(F_1 \times \cdots \times F_k)^{-1} = F_1^{-1} \times \cdots \times F_k^{-1}$, $F_1 \times \cdots \times F_k$ is a diffeomorphism.
- (c) Proposition 2.4 states that every smooth map is continuous. Thus F and F^{-1} are both continuous. Therefore, F is a homeomorphism and also an open map.
- (d) Let $U \subset M$ be an open subset. By (2.7(Proof of Proposition 2.6)), $F|_U$ is smooth. Since F is a homeomorphism as shown in (c), $F(U)$ is an open subset of N . Therefore, $F^{-1}|_{F(U)}$ is smooth by (2.7(Proof of Proposition 2.6)). Clearly, $F|_U$ and $F^{-1}|_{F(U)}$ are the inverse of each other. Therefore, $F|_U$ is a diffeomorphism.
- (e) By (2.11(Proof of Proposition 2.10)), the identity map on M is a diffeomorphism, so the reflexive property is satisfied. Moreover, $(F^{-1})^{-1} = F$, so the symmetric property is satisfied. By (a), the composition of two diffeomorphisms is a diffeomorphism, so the transitive property is satisfied. Therefore, “diffeomorphic” is an equivalence relation.

Exercise 2.19(Proof of Theorem 2.18). Suppose M and N are smooth manifolds with boundary and $F : M \rightarrow N$ is a diffeomorphism. Then $F(\partial M) = \partial N$, and F restricts to a diffeomorphism from $\text{Int } M$ to $\text{Int } N$.

Proof. Let $\mathcal{A}_M, \mathcal{A}_N$ denote the smooth structures of M, N , respectively. Let $p \in \partial M$. Then there exists a chart containing p that sends p to $\partial \mathbb{H}^n$. By Theorem 1.46, every chart containing p sends p to $\partial \mathbb{H}^n$.

Since F is smooth, there exist $(U, \phi) \in \mathcal{A}_M, (V, \psi) \in \mathcal{A}_N$ such that $F(U) \subset V$ and $\psi \circ F \circ \phi^{-1}$ is a smooth map from $\phi(U)$ to $\psi(V)$. F^{-1} is a homeomorphism by (2.16(Proof of Proposition 2.15)). Then $(\phi^{-1} \circ F^{-1}, F(U))$ is a coordinate chart around $F(p)$ because we obtain a homeomorphism by restricting the composition of two injective continuous maps to its image. Moreover, we claim that $(\phi^{-1} \circ F^{-1}, F(U))$ is smoothly compatible with every chart in \mathcal{A}_N . Let $(\psi_1, V_1) \in \mathcal{A}_N$ be given. Then $(\phi^{-1} \circ F^{-1}) \circ \psi_1^{-1} = (\phi^{-1} \circ F^{-1} \circ \psi_1^{-1}) \circ (\psi \circ \psi_1^{-1})$, and the composition of two smooth maps is smooth. Therefore, $(\phi^{-1} \circ F^{-1}, F(U)) \in \mathcal{A}_N$, and this chart contains $F(p)$ and sends $F(p)$ to $\partial \mathbb{H}^n$. In other words, $F(p) \in \partial N$.

Since F^{-1} is also smooth, $F^{-1}(\partial N) \subset \partial M$. $F^{-1}(\partial N) \subset \partial M \implies F(F^{-1}(\partial N)) \subset F(\partial M) \subset \partial N$. Since F is a bijection, $F(F^{-1}(\partial N)) = \partial N$. Therefore, $F(\partial M) = \partial N$.

This implies that $F(\text{Int } M) = \text{Int } N$. By (1.44(c)) and (2.16(Proof of Proposition 2.15)(d)), F is a diffeomorphism between $\text{Int } M$ and $\text{Int } N$. \square

Problem 2-27. Give a counterexample to show that the conclusion of the extension lemma can be false if A is not closed.

Proof. Let $M = \mathbb{R}, A = (0, 1), f(x) = 1/x$. Then f is smooth on A , but $\lim_{x \rightarrow 0} f = \infty$, so f cannot be extended continuously. \square

2.2. Problems.

Problem 2-1. Define $f : \mathbb{R} \rightarrow \mathbb{R}$ by

$$f(x) = \begin{cases} 1, & x \geq 0, \\ 0, & x < 0. \end{cases}$$

Show that for every $x \in \mathbb{R}$, there are smooth coordinate charts (U, ϕ) containing x and (V, ψ) containing $f(x)$ such that $\psi \circ f \circ \phi^{-1}$ is smooth as a map from $\phi(U \cap f^{-1}(V))$ to $\psi(V)$, but f is not smooth in the sense we defined in this chapter.

Proof. $\phi = \psi = \text{Id}$ in this solution.

If $x \geq 0$, then let $U = \mathbb{R}, V = (0, \infty)$. Then $\phi(U \cap f^{-1}(V)) = [0, \infty)$. Thus $\psi \circ f \circ \phi^{-1} : [0, \infty) \rightarrow (0, \infty)$ is the constant map that sends every number to 1. Therefore, it is smooth.

If $x < 0$, then let $U = \mathbb{R}, V = (-\infty, 1)$. Then $\phi(U \cap f^{-1}(V)) = (-\infty, 0)$. Thus $\psi \circ f \circ \phi^{-1} : (-\infty, 0) \rightarrow (-\infty, 1)$ is the constant map that sends every number to 0. Therefore, it is smooth.

It might seem that we can apply (2.7(Prove Proposition 2.5)) to show that f is smooth, but (2.7(Prove Proposition 2.5)) requires that $U \cap f^{-1}(V)$ be open in M .

f maps the interval $(-1, 1)$ to $\{0, 1\}$. Since the image of a connected set under a continuous map must be connected, f cannot be continuous. By Proposition 2.4, f cannot be smooth. \square

Problem 2-2(Proof of Proposition 2.12). Suppose M_1, \dots, M_k and N are smooth manifolds with or without boundary, such that at most one of M_1, \dots, M_k has nonempty boundary. For each i , let $\pi_i : M_1 \times \dots \times M_k \rightarrow M_i$ denote the projection onto the M_i factor. A map $F : N \rightarrow M_1 \times \dots \times M_k$ is smooth if and only if each of the component maps $F_i = \pi_i \circ F : N \rightarrow M_i$ is smooth.

Proof. Let $\mathcal{A}_{M_1}, \dots, \mathcal{A}_{M_k}, \mathcal{A}_N$ be the smooth structures of M_1, \dots, M_k, N . Let d_1, \dots, d_k denote the dimensions of M_1, \dots, M_k , respectively. Let $d = \sum d_i$.

First, suppose that F is smooth. By (2.11(Proof of Proposition 2.10)), the composition of smooth maps is smooth. Thus it suffices to show that $\pi_i : M_1 \times \dots \times M_k \rightarrow M_i$ is smooth for each i . We show that π_1 is smooth and the other cases can be shown similarly.

Let $(x_1, \dots, x_k) \in M_1 \times \dots \times M_k$. Then for each i , there exist $(U_i, \phi_i) \in \mathcal{A}_{M_i}$ and $(V_i, \psi_i) \in \mathcal{A}_{M_i}$ such that $x_i \in U_i$ and $\phi_i(U_i) \subset V_i$. Then we have $(\phi_1 \times \dots \times \phi_k)(U_1 \times \dots \times U_k) \subset V_1 \times \dots \times V_k$ and the composition $\phi_i \circ \pi_1 \circ (\phi_1 \times \dots \times \phi_k)^{-1}$ is the projection of the first d_1 coordinates from \mathbb{R}^n onto \mathbb{R}^{d_1} . Therefore, it is clearly smooth, so π_1 is smooth.

Suppose each $F_i = \pi_i \circ F : N \rightarrow M_i$ is smooth. Let $p \in N$. Then for each i , there exist $(U_i, \phi_i) \in \mathcal{A}_N$ and $(V_i, \psi_i) \in \mathcal{A}_{M_i}$ such that $p \in U_i, F_i(U_i) \subset V_i$ and $\psi_i \circ F_i \circ \phi_i^{-1}$. Let $U = U_1 \cap \dots \cap U_k$. U is a neighborhood of p and the restriction of ϕ_1 to U is a homeomorphism. Then we claim that $(\phi_1, U) \in \mathcal{A}_N$ and $(\psi_1 \times \dots \times \psi_k, V_1 \times \dots \times V_k) \in \mathcal{A}_{M_1 \times \dots \times M_k}$ are charts that satisfy the necessary properties.

- $F(U) \subset V_1 \times \dots \times V_k$.
- For each i , $\psi_i \circ F_i \circ \phi_i^{-1} = (\psi_i \circ F_i \circ \phi_i^{-1}) \circ (\phi_i \circ \phi_1^{-1}) : \phi_1(U) \rightarrow \psi_i(V_i)$ is smooth because the composition of two smooth maps is smooth. Thus $(\psi_1 \circ F_1 \circ \phi_1^{-1}) \times \dots \times (\psi_k \circ F_k \circ \phi_k^{-1}) : \phi_1(U) \rightarrow \psi_1(V_1) \times \dots \times \psi_k(V_k)$ is smooth. Moreover, $(\psi_1 \times \dots \times \psi_k) \circ F \circ \phi_1^{-1} = (\psi_1 \circ F_1 \circ \phi_1^{-1}) \times \dots \times (\psi_k \circ F_k \circ \phi_k^{-1})$.

Therefore, F is smooth. \square

Problem 2-3. For each of the following maps between spheres, compute sufficiently many coordinate representations to prove that it is smooth.

- $p_n : S^1 \rightarrow S^1$ is the n th power map for $n \in \mathbb{Z}$, given in complex notation by $p_n(z) = z^n$.
- $\alpha : S^n \rightarrow S^n$ is the antipodal map $\alpha(x) = -x$.
- $F : S^3 \rightarrow S^2$ is given by $F(w, z) = (z\bar{w} + w\bar{z}, iw\bar{z} - iz\bar{w}, z\bar{z} - w\bar{w})$ where we think of S^3 as the subset $\{(w, z) : |w|^2 + |z|^2 = 1\}$ of \mathbb{C}^2 .

Proof.

- Example 1.31 shows the existence of a smooth structure of S^1 and let \mathcal{A} denote it. Let $p \in S^1$. Then there exist $(U_i^\pm, \phi_i^\pm), (U_j^\pm, \phi_j^\pm) \in \mathcal{A}$ around $p, p_n(p)$, respectively. Then the composition $\phi_j^\pm \circ f \circ (\phi_i^\pm)^{-1}$ is equal to one of $\cos(n(\arccos(x))), \sin(n(\arcsin(x))), \cos(n(\arcsin(x))), \sin(n(\arccos(x)))$, all of which are clearly smooth. By Proposition 2.5(a), p_n is smooth.
- Example 1.31 shows the existence of a smooth structure of S^n and let \mathcal{A} denote it. Let $p \in S^1$. Then there exists a chart $(U_i^\pm, \phi_i^\pm) \in \mathcal{A}$ around p . Then (U_i^\mp, ϕ_i^\mp) is a chart containing $\alpha(p)$ with $\alpha(U_i^\pm) \subset U_i^\mp$. Then $\phi_i^\mp \circ \alpha \circ \phi_i^\pm$ is the map $x \mapsto -x$, which is clearly smooth.

- (c) Let $z = a + bi, w = c + di$. $z\bar{w} = ac + bd + i(bc - ad)$ and $w\bar{z} = (ac + bd) - i(bc - ad)$. Then $z\bar{w} + w\bar{z} = 2(ac + bd) = 2\operatorname{Re}(z\bar{w})$ and $i(w\bar{z} - z\bar{w}) = 2\operatorname{Im}(z\bar{w})$.

$$\begin{aligned} (2\operatorname{Re}(z\bar{w}))^2 + (2\operatorname{Im}(z\bar{w}))^2 + (|z|^2 - |w|^2)^2 &= 4|z\bar{w}|^2 + (|z|^2 - |w|^2)^2 \\ &= 4|z|^2|\bar{w}|^2 + (|z|^2 - |w|^2)^2 \\ &= (|z|^2 + |w|^2)^2 \\ &= 1. \end{aligned}$$

Therefore, F indeed maps S^3 into S^2 . Moreover, this map is continuous. Let $(z = a + bi, w = c + di) \in S^3$ be given. Suppose that (U_4^+, ϕ_4^+) and (V_3^+, ψ_3^+) are charts containing (z, w) and $F(z, w)$. Then $\psi_3^+ \circ F \circ \phi_4^+ : (a, b, c) \mapsto (2u, 2v)$ where $u + iv = (a + bi)(c - \sqrt{1 - a^2 - b^2 - c^2}i)$ which is a smooth map from $\phi_4^+(U_4^+) \subset \mathbb{R}^3$ into \mathbb{R}^2 . Other cases are similar, and thus F is smooth by Proposition 2.5(b). □

Problem 2-5. Let \mathbb{R} be the real line with its standard smooth structure, and let \tilde{R} denote the same topological manifold with the smooth structure defined in Example 1.23. Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be a function that is smooth in the usual sense.

- (a) Show that f is also smooth as a map from \mathbb{R} to $\tilde{\mathbb{R}}$.
- (b) Show that f is smooth as a map from $\tilde{\mathbb{R}}$ to \mathbb{R} if and only if $f^{(n)}(0) = 0$ whenever n is not an integral multiple of 3.

Proof.

- (a) The “ $\psi \circ f \circ \phi^{-1}$ ” is simply f^3 , which is a smooth map from \mathbb{R} to \mathbb{R} . Thus $f : \tilde{\mathbb{R}} \rightarrow \mathbb{R}$ is smooth.

- (b) Solve this!

□

Problem 2-6. Let $P : \mathbb{R}^{n+1} \setminus \{0\} \rightarrow \mathbb{R}^{k+1} \setminus \{0\}$ be a smooth function, and suppose that for some $d \in \mathbb{Z}$, $P(\lambda x) = \lambda^d P(x)$ for all $\lambda \in \mathbb{R} \setminus \{0\}$ and $x \in \mathbb{R}^{n+1} \setminus \{0\}$. Show that the map $\tilde{P} : \mathbb{RP}^n \rightarrow \mathbb{RP}^k$ defined by $\tilde{P}([x]) = [P(x)]$ is well defined and smooth.

Proof. Let P_1, \dots, P_{k+1} denote the component functions of P .

Suppose $[x_1 : \dots : x_{n+1}] = [y_1 : \dots : y_{n+1}]$. Then there exists $\lambda \neq 0$ such that $(y_1, \dots, y_{n+1}) = (\lambda x_1, \dots, \lambda x_{n+1})$. $P(y_1, \dots, y_{n+1}) = P(\lambda x_1, \dots, \lambda x_{n+1}) = \lambda^d P(x_1, \dots, x_{n+1})$. Since $\lambda^d \neq 0$, $[P(y_1, \dots, y_{n+1})] = [P(x_1, \dots, x_{n+1})]$. Therefore, \tilde{P} is well-defined.

Let $\tilde{p} = [p_1 : \dots : p_{n+1}] \in \mathbb{RP}^n$ be given. Without loss of generality, assume $p_{n+1} \neq 0$. Consider the chart (U, ψ_{n+1}) with $U = \{[x_1 : \dots : x_{n+1}] \mid x_{n+1} \neq 0\}$. Let $q_i = P_i(p_1, \dots, p_{n+1})$. Without loss of generality, assume $q_{k+1} \neq 0$. Then $\tilde{P}(\tilde{p})$ is contained in $V = \{[y_1 : \dots : y_{k+1}] \mid y_{k+1} \neq 0\}$. Since P is smooth, there exists $0 < \delta < |x_{n+1}|$ such that $|(x_1, \dots, x_{n+1}) - (p_1, \dots, p_{n+1})| < \delta$ implies $P_{k+1}(x_1, \dots, x_{n+1}) \neq 0$. Then $[p_1 : \dots : p_{n+1}] \in \pi(B(p_1, \dots, p_{n+1})) \subset U \cap F^{-1}(V)$. Therefore, $U \cap F^{-1}(V)$ is open in \mathbb{RP}^n .

Finally the composition map $\psi_{k+1} \circ \tilde{P} \circ \phi_{n+1}^{-1}$ sends $(x_1/x_{n+1}, \dots, x_n/x_{n+1})$ to $(y_1/y_{k+1}, \dots, y_k/y_{k+1})$ where $y_i = P_i(x_1, \dots, x_{n+1})$. In other words, $(x_1, \dots, x_n) \mapsto (y_1/y_{k+1}, \dots, y_k/y_{k+1})$ where $y_i = P_i(x_1, \dots, x_n, 1)$. Since each P_i is smooth, this map must be smooth as well. By (2.7(Prove Proposition 2.5)), \tilde{P} is smooth. □

Problem 2-7. Let M be a nonempty smooth n -manifold with or without boundary, and suppose $n \geq 1$. Show that the vector space $C^\infty(M)$ is infinite-dimensional.

Proof. Let $k \in \mathbb{N}$ be given. Let $p \in M$ be chosen arbitrarily. Let (U, ϕ) be a smooth chart containing p . Then $\hat{U} = \phi(U)$ is an open subset of \mathbb{R}^n or \mathbb{H}^n . In each case, we can pick k distinct points $x_1, \dots, x_k \in \hat{U}$ because \hat{U} is a nonempty open subset and $n \geq 1$. Since \hat{U} is open, there exist open U_1, \dots, U_k such that $x_i \in U_i \subset \hat{U}$ and $U_i \cap U_j = \emptyset$ whenever $i \neq j$. Moreover, $\{x_i\}$ is a closed subset. By Proposition 2.25, we obtain k bump functions f_i for $\{x_i\}$ supported in U_i . Extend each f_i by setting $f_i(q) = 0$ for any $q \notin U$. Then each f_i lives in $C^\infty(M)$. Clearly, $\sum c_i f_i = 0$ implies $c_i = 0$, so $\{f_1, \dots, f_k\}$ is linearly independent. Therefore, $C^\infty(M)$ is infinite-dimensional. □

Problem 2-14. Suppose A and B are disjoint closed subsets of a smooth manifold M . Show that there exists $f \in C^\infty(M)$ such that $0 \leq f(x) \leq 1$ for all $x \in M$, $f^{-1}(0) = A$ and $f^{-1}(1) = B$.

Proof. By Theorem 2.29, there exist $\alpha, \beta \in C^\infty(M)$ such that $\alpha^{-1}(0) = A$ and $\beta^{-1}(0) = B$. Then $f(x) = \alpha(x)/(\alpha(x) + \beta(x))$ is a desired map. \square

3. CHAPTER 3: TANGENT VECTORS

3.1. Exercises.

Proposition 3.2. Let $a \in \mathbb{R}^n$.

- (a) For each geometric tangent vector $v_a \in \mathbb{R}_a^n$, the map $D_v|_a : C^\infty(\mathbb{R}^n) \rightarrow \mathbb{R}$ defined by

$$D_v|_a f = D_v f(a) = \left. \frac{d}{dt} \right|_{t=0} f(a + tv)$$

is a derivation at a .

- (b) The map $v_a \mapsto D_v|_a$ is an isomorphism from \mathbb{R}_a^n onto $T_a \mathbb{R}^n$.

Proof.

- (a) $D_v|_a$ is linear because $D_v|_a(f + cg) = D_v(f + cg)(a) = D_v f(a) + cD_v g(a) = D_v|_a(f) + cD_v|_a(g)$ because directional derivatives are linear. Moreover, the product rule is satisfied because directional derivatives satisfy that. Therefore, $D_v|_a$ is a linear map that satisfies directional derivatives, so it is a derivation.
- (b) Let $\phi : \mathbb{R}_a^n \rightarrow T_a \mathbb{R}^n$ be defined such that $v_a \mapsto D_v|_a$. We first claim that ϕ is linear.

$$\begin{aligned} \phi(v_a + cw_a)(f) &= \phi((v + cw)_a)(f) \\ &= D_{v+cw} f(a) \\ &= D_v f(a) + cD_w f(a) \\ &= D_v|_a(f) + cD_w|_a(f) \\ &= \phi(v_a)(f) + c\phi(w_a)(f) \\ &= (\phi(v_a) + c\phi(w_a))(f). \end{aligned}$$

Next, we claim that $\ker(\phi) = 0$. Let $v_a \in \ker(\phi) \subset \mathbb{R}_a^n$. Let $v_1, \dots, v_n \in \mathbb{R}^n$ be chosen such that $v_a = \sum_{i=1}^n v_i e_i|_a$. For each j , let $x^j : \mathbb{R}^n \rightarrow \mathbb{R}$ denote the projection map of the j th coordinate. Then $0 = D_v|_a(x^j) = \left. \frac{d}{dt} \right|_{t=0} x^j(a + tv) = v_j$ for each j . Therefore, $v_1 = \dots = v_n = 0$, so $\ker(\phi) = 0$. Since ϕ is linear, ϕ must be injective.

Lastly, we claim that ϕ is surjective. Let $w \in T_a \mathbb{R}^n$ be given. For each j , let $v_j = w(x^j)$. Let $v = (v_1, \dots, v_n)$. We claim that $\phi(v_a) = w$. Let $f \in C^\infty(\mathbb{R}^n)$. By Theorem C.15, we can write

$$f(x) = f(a) + \sum_{i=1}^n \frac{\partial f}{\partial x^i}(a)(x^i - a^i) + \sum_{i,j=1}^n (x^i - a^i)(x^j - a^j) \int_{0,1} F(t) dt$$

where $F(t)$ is some function. Since $(x^i - a^i)$ and $(x^j - a^j) \int_{0,1} F(t) dt$ vanish at $x = a$, $w((x^i - a^i)(x^j - a^j) \int_{0,1} F(t) dt) = 0$ for any i, j . Therefore,

$$\begin{aligned} w(f) &= w(f(a)) + \sum_{i=1}^n \frac{\partial f}{\partial x^i}(a)(w(x^i) - w(a^i)) \\ &= \sum_{i=1}^n \frac{\partial f}{\partial x^i}(a)w(x^i) \\ &= \sum_{i=1}^n \frac{\partial f}{\partial x^i}(a)v_i \\ &= \phi(v_a)(f) \end{aligned}$$

which proves that ϕ is surjective.

□

Exercise 3.5(Proof of Lemma 3.4). Suppose M is a smooth manifold with or without boundary, $p \in M$, $v \in T_p M$, and $f, g \in C^\infty(M)$.

- (a) If f is a constant function, then $vf = 0$.
- (b) If $f(p) = g(p) = 0$, then $v(fg) = 0$.

Proof. This is similar to Lemma 3.1.

- (a) Let h be the constant function that always takes the value 1. Then $v(h) = v(h^2) = h(p)v(h) + h(p)v(h) = 2v(h)$, so $v(h) = 0$. Since $f(p) = ch(p)$ for some $c \in \mathbb{R}$ and v is linear, this implies $0 = cv(h) = v(ch) = v(f)$.
- (b) $v(fg) = f(p)vg + g(p)vf = 0 + 0 = 0$.

□

Exercise 3.7(Proof of Proposition 3.6). Let M, N , and P be smooth manifolds with or without boundary, let $F : M \rightarrow N$ and $G : N \rightarrow P$ be smooth maps, and let $p \in M$.

- (a) $dF_p : T_p M \rightarrow T_{F(p)} N$ is linear.
- (b) $d(G \circ F)_p = dG_{F(p)} \circ dF_p : T_p M \rightarrow T_{G \circ F(p)} P$.
- (c) $d(\text{Id}_M)_p = \text{Id}_{T_p M} : T_p M \rightarrow T_p M$.
- (d) If F is a diffeomorphism, then $dF_p : T_p M \rightarrow T_{F(p)} N$ is an isomorphism, and $(dF_p)^{-1} = d(F^{-1})_{F(p)}$.

Proof. (a) $\forall v, w \in T_p M, \forall c \in \mathbb{R}, \forall f \in C^\infty(N)$,

$$\begin{aligned} dF_p(cv + w)(f) &= (cv + w)(f \circ F) \\ &= (cv)(f \circ F) + w(f \circ F) \\ &= c(v(f \circ F)) + w(f \circ F) \\ &= c(dF_p(v)(f)) + dF_p(w)(f) \\ &= (cdF_p(v))(f) + dF_p(w)(f) \\ &= (cdF_p(v) + dF_p(w))(f). \end{aligned}$$

Therefore, $dF_p(cv + w) = cdF_p(v) + dF_p(w)$.

- (b) $\forall v \in T_p M, f \in C^\infty(P)$,

$$\begin{aligned} d(G \circ F)_p(v)(f) &= v(f \circ (G \circ F)) \\ &= v((f \circ G) \circ F) \\ &= (dF_p(v))(f \circ G) \\ &= (dG_{F(p)}(dF_p(v)))(f) \\ &= ((dG_{F(p)} \circ dF_p)(v))(f) \end{aligned}$$

Therefore, $d(G \circ F)_p = dG_{F(p)} \circ dF_p$.

- (c) $\forall v \in T_p(M), \forall f \in C^\infty(M)$,

$$\begin{aligned} d(\text{Id}_M)_p(v)(f) &= v(f \circ \text{Id}_M) \\ &= v(f). \end{aligned}$$

Therefore, $d(\text{Id}_M)_p(v) = v$, so $d(\text{Id}_M)_p = \text{Id}_{T_p M}$.

- (d) F^{-1} exists and it is a smooth map since F is a diffeomorphism. By combining (b) and (c), we obtain dF_p and $dF_{F(p)}^{-1}$ are the inverse of each other. Therefore, dF_p is an isomorphism.

□

Proposition 3.10. If M is an n -dimensional smooth manifold, then for each $p \in M$, the tangent space $T_p M$ is an n -dimensional vector space.

Proof. Let \mathcal{A} denote the smooth structure of M and let $p \in M$ be given. Choose $(U, \phi) \in \mathcal{A}$ such that $p \in U$. Then

$$T_p M \xrightarrow{di_p} T_p U \xrightarrow{d\phi_p} T_{\phi(p)} \hat{U} \xrightarrow{di_{\phi(p)}} T_{\phi(p)} \mathbb{R}^n$$

where di_p is induced by the inclusion map $i : U \rightarrow M$ and $di_{\phi(p)}$ is induced by the inclusion map $\hat{U} \rightarrow \mathbb{R}^n$. $di_p, d\phi_p, di_{\phi(p)}$ are all isomorphisms by (3.7(Proof of Proposition 3.6)(d)) and Proposition 3.9. Therefore, $\dim(T_p M) = n$. \square

Proposition 3.15. Let M be a smooth n -manifold with or without boundary, and let $p \in M$. Then $T_p M$ is an n -dimensional vector space, and for any smooth chart $(U, (x^i))$ containing p , the coordinate vectors $\partial/\partial x^1|_p, \dots, \partial/\partial x^n|_p$ form a basis for $T_p M$.

Proof. By Proposition 3.12, $T_p M$ is an n -dimensional vector space. By Corollary 3.3, the $\partial/\partial x^i|_{\phi(p)}$ form a basis for $T_{\phi(p)} \mathbb{R}^n$. By Proposition 3.6(d), $d\phi_p : T_p M \rightarrow T_{\phi(p)} \mathbb{R}^n$ is an isomorphism. Since $d\phi_p$ is an isomorphism between vector spaces, $d\phi_p$ sends a basis to a basis. In other words, the $\partial/\partial x^i|_p = (d\phi_p)^{-1}(\partial/\partial x^i|_{\phi(p)})$ form a basis. \square

Remark. The discussion on PP.61-62 shows the connection between differentials and Jacobian matrices. Let $F : \mathbb{R}^n \rightarrow \mathbb{R}^m$ be a smooth map and let $p \in \mathbb{R}^n$ be given.

$$(3.1) \quad dF_p\left(\frac{\partial}{\partial x^i}\Big|_p\right)(f) = \frac{\partial}{\partial x^i}\Big|_p (f \circ F) \quad (\text{definition of } d)$$

$$(3.2) \quad = \frac{\partial(f \circ F)}{\partial x^i}(p) \quad (\text{Just a partial derivative of } f \circ F)$$

$$(3.3) \quad = \sum_{j=1}^m \frac{\partial f}{\partial y^j}(F(p)) \frac{\partial F^j}{\partial x^i}(p)$$

$$(3.4) \quad = \sum_{j=1}^m \frac{\partial F^j}{\partial x^i}(p) \frac{\partial f}{\partial y^j}(F(p)) \quad (\text{Multiplication is commutative in } \mathbb{R})$$

$$(3.5) \quad = \sum_{j=1}^m \frac{\partial F^j}{\partial x^i}(p) \frac{\partial}{\partial y^j}\Big|_{F(p)}(f).$$

Therefore, we obtain that $dF_p(\frac{\partial}{\partial x^i}|_p) = \sum_{j=1}^m \frac{\partial F^j}{\partial x^i}(p) \frac{\partial}{\partial y^j}|_{F(p)}$. $\{\partial/\partial x^i\}$ and $\{\partial/\partial y^j\}$ form bases for $T_p \mathbb{R}^n$ and $T_{F(p)} \mathbb{R}^m$, respectively, so it makes sense to put dF_p is a matrix form. Then we obtain

$$\begin{bmatrix} \frac{\partial F^1}{\partial x^1}(p) & \cdots & \frac{\partial F^1}{\partial x^n}(p) \\ \vdots & \ddots & \vdots \\ \frac{\partial F^m}{\partial x^1}(p) & \cdots & \frac{\partial F^m}{\partial x^n}(p) \end{bmatrix}$$

which is identical to the Jacobian matrix of F at p . Two things to note:

- It makes sense to discuss the Jacobian matrix of F because F is a map from \mathbb{R}^m to \mathbb{R}^n .
- The same calculation applies if $F : U \rightarrow V$ where U, V are open subsets of $\mathbb{R}^n, \mathbb{R}^m$ or where U, V are open subsets of $\mathbb{H}^n, \mathbb{H}^m$.

We now consider a more general case when $F : M \rightarrow N$ is a smooth map between two smooth manifolds with or without boundary. Let $p \in M$ be given. Let $(U, \phi), (V, \psi)$ be smooth charts of M, N that contain $p, F(p)$, respectively. Let $\hat{F} = \psi \circ F \circ \phi^{-1} : \phi(U \cap F^{-1}(V)) \rightarrow \psi(V)$ and $\hat{p} = \phi(p)$. Then we obtain the following commutative diagram:

$$\begin{array}{ccc} U \cap F^{-1}(V) & \xrightarrow{F} & F \\ \downarrow \phi & & \downarrow \psi \\ \phi(U \cap F^{-1}(V)) & \xrightarrow{\hat{F}} & \hat{V} \end{array}$$

We compute

$$\begin{aligned}
dF_p\left(\frac{\partial}{\partial x^i}\Big|_p\right) &= dF_p(d(\phi^{-1})_{\hat{p}}\left(\frac{\partial}{\partial x^i}\Big|_{\hat{p}}\right)) && \text{(Definition of a coordinate vector)} \\
&= (dF_p \circ d(\phi^{-1})_{\hat{p}})\left(\frac{\partial}{\partial x^i}\Big|_{\hat{p}}\right) \\
&= (d(F \circ \phi^{-1})_{\hat{p}})\left(\frac{\partial}{\partial x^i}\Big|_{\hat{p}}\right) && (3.7(\text{Proof of Proposition 3.6})) \\
&= d(\psi^{-1} \circ \hat{F})_{\hat{p}}\left(\frac{\partial}{\partial x^i}\Big|_{\hat{p}}\right) && \text{(See the diagram above)} \\
&= (d(\psi^{-1})_{\hat{F}(\hat{p})} \circ d\hat{F}_{\hat{p}})\left(\frac{\partial}{\partial x^i}\Big|_{\hat{p}}\right) && (3.7(\text{Proof of Proposition 3.6})) \\
&= d(\psi^{-1})_{\hat{F}(\hat{p})}(d\hat{F}_{\hat{p}}\left(\frac{\partial}{\partial x^i}\Big|_{\hat{p}}\right)) \\
&= d(\psi^{-1})_{\hat{F}(\hat{p})}\left(\sum_{j=1}^m \frac{\partial \hat{F}^j}{\partial x^i}(\hat{p}) \frac{\partial}{\partial y^j}\Big|_{\hat{F}(\hat{p})}\right) && \text{(Discussion above)} \\
&= \sum_{j=1}^m \frac{\partial \hat{F}^j}{\partial x^i}(\hat{p}) d(\psi^{-1})_{\hat{F}(\hat{p})}\left(\frac{\partial}{\partial y^j}\Big|_{\hat{F}(\hat{p})}\right) && \text{(Linearity of a differential)} \\
&= \sum_{j=1}^m \frac{\partial \hat{F}^j}{\partial x^i}(\hat{p}) d(\psi^{-1})_{\psi(F(p))}\left(\frac{\partial}{\partial y^j}\Big|_{\psi(F(p))}\right) && \text{(Diagram above)} \\
&= \sum_{j=1}^m \frac{\partial \hat{F}^j}{\partial x^i}(\hat{p}) \frac{\partial}{\partial y^j}\Big|_{F(p)} && \text{(Definition of a coordinate vector).}
\end{aligned}$$

Therefore, even in this general case, dF_p is represented in coordinate bases by the Jacobian matrix of \hat{F} .

Remark. The notation on P.63-64 is not easy to understand.

Let M be an n -dimensional smooth manifold. Let $(U, \phi = (x^i)), (V, \psi = (\tilde{x}^i))$ be two smooth charts on M and $p \in U \cap V$. The textbook denotes the transition map $\psi \circ \phi^{-1} : \phi(U \cap V) \rightarrow \psi(U \cap V)$ by

$$\psi \circ \phi^{-1}(x) = (\tilde{x}^1(x), \dots, \tilde{x}^n(x)).$$

What (I think) this really means is

$$(\psi \circ \phi^{-1})(x^1(p), \dots, x^n(p)) = (\tilde{x}^1(p), \dots, \tilde{x}^n(p))$$

for each $p \in U \cap V$. The idea is that $\phi = (x^i)$ is a diffeomorphism, so the textbook decides to denote each point in $\phi(U \cap V)$ by x because every point in $\phi(U \cap V)$ can be denoted by $(x^1(p), \dots, x^n(p))$ for a unique $p \in U \cap V$.

Moreover, the second part of this discussion (after “By (3.9), the differential $d(\psi \circ \phi^{-1})_{\phi(p)}$ can be written”) is even more confusing because:

- The textbook simply uses x^i and \tilde{x}^i to represent the coordinates of \hat{U} and \hat{V} instead of the coordinate functions of ϕ and ψ .
- \hat{U} and \hat{V} both live in \mathbb{R}^n , so it might seem unnecessary to use both x^i and \tilde{x}^i . It is actually necessary because we want to use $\partial/\partial x^i$ to talk about the coordinate vectors induced by ϕ and $\partial/\partial \tilde{x}^i$ to talk about the coordinate vectors induced by ψ .

Finally, (3.12) in the textbook can be derived as following:

$$\begin{aligned}
v &= \sum_{i=1}^n v^i \frac{\partial}{\partial x^i} \Big|_p \\
&= \sum_{i=1}^n v^i \left(\sum_{j=1}^n \frac{\partial \tilde{x}^j}{\partial x^i}(\hat{p}) \frac{\partial}{\partial \tilde{x}^j} \Big|_p \right) && ((3.11) \text{ in the textbook}) \\
&= \sum_{i=1}^n \left(\sum_{j=1}^n v^i \frac{\partial \tilde{x}^j}{\partial x^i}(\hat{p}) \right) \frac{\partial}{\partial \tilde{x}^j} \Big|_p \\
&= \sum_{j=1}^n \left[\sum_{i=1}^n v^i \frac{\partial \tilde{x}^j}{\partial x^i}(\hat{p}) \right] \frac{\partial}{\partial \tilde{x}^j} \Big|_p.
\end{aligned}$$

Exercise 3.17. Let (x, y) denote the standard coordinates on \mathbb{R}^2 . Verify that (\tilde{x}, \tilde{y}) are global smooth coordinates on \mathbb{R}^2 , where

$$\tilde{x} = x, \quad \tilde{y} = y + x^3.$$

Let p be the point $(1, 0) \in \mathbb{R}^2$ (in standard coordinates), and show that

$$\frac{\partial}{\partial x} \Big|_p \neq \frac{\partial}{\partial \tilde{x}} \Big|_p,$$

even though the coordinate function x and \tilde{x} are identically equal.

Proof. The map $(x, y) \mapsto (x, y + x^3)$ is a smooth automorphism on \mathbb{R}^2 .

$$\begin{aligned}
\frac{\partial}{\partial x} \Big|_p &= \frac{\partial \tilde{x}}{\partial x}(1, 0) \frac{\partial}{\partial \tilde{x}} \Big|_p + \frac{\partial \tilde{y}}{\partial x}(1, 0) \frac{\partial}{\partial \tilde{y}} \Big|_p && ((3.11) \text{ in the textbook}) \\
&= \frac{\partial}{\partial \tilde{x}} \Big|_p + 3 \frac{\partial}{\partial \tilde{y}} \Big|_p && \left(\frac{\partial \tilde{y}}{\partial x} = 3x^2 \right) \\
&\neq \frac{\partial}{\partial \tilde{x}} \Big|_p.
\end{aligned}$$

□

Exercise 3.19. Suppose M is a smooth manifold with boundary. Show that TM has a natural topology and smooth structure making it into a smooth manifold with boundary, such that if $(U, (x^i))$ is any smooth boundary chart for M , then rearranging the coordinates in the natural chart $(\pi^{-1}(U), (x^i, v^i))$ for TM yields a boundary chart $(\pi^{-1}(U), (v^i, x^i))$.

Proof. The proof is similar to that of Proposition 3.18. We begin by defining the maps that will become our smooth charts. Given any smooth (possibly boundary) chart (U, ϕ) for M , note that $\pi^{-1}(U) \subset TM$ is the set of all tangent vectors to M at all points of U . Let (x^1, \dots, x^n) denote the coordinate functions of ϕ , and define a map $\tilde{\phi}$ that maps $\pi^{-1}(U)$ into \mathbb{H}^{2n} or \mathbb{R}^{2n} by

$$\tilde{\phi} \left(v^i \frac{\partial}{\partial x^i} \Big|_p \right) = (v^1, \dots, v^n, x^1(p), \dots, x^n(p)).$$

In case (U, ϕ) is a boundary chart, $\tilde{\phi}$ indeed maps $\pi^{-1}(U)$ into \mathbb{H}^{2n} because $x^n(p) \geq 0$. Its image set is $\mathbb{R}^n \times \phi(U)$, which is an open subset of \mathbb{R}^{2n} or \mathbb{H}^{2n} . Now suppose we are given two smooth charts (U, ϕ) and (V, ψ) for M , and let $(\pi^{-1}(U), \tilde{\phi}), (\pi^{-1}(V), \tilde{\psi})$ be the corresponding charts on TM . The sets

$$\begin{aligned}
\tilde{\phi}(\pi^{-1}(U) \cap \pi^{-1}(V)) &= \mathbb{R}^n \times \phi(U \cap V) && \text{and} \\
\tilde{\psi}(\pi^{-1}(U) \cap \pi^{-1}(V)) &= \mathbb{R}^n \times \psi(U \cap V)
\end{aligned}$$

are open in \mathbb{R}^{2n} or \mathbb{H}^{2n} , and the transition map $\tilde{\psi} \circ \tilde{\phi}^{-1}$ can be written explicitly using (3.1) as

$$\begin{aligned}
&(\tilde{\psi} \circ \tilde{\phi}^{-1})(x^1, \dots, x^n, v^1, \dots, v^n) \\
&= \left(\frac{\partial \tilde{x}^1}{\partial x^j}(x) v^j, \dots, \frac{\partial \tilde{x}^n}{\partial x^j}(x) v^j, \tilde{x}^1(x), \dots, \tilde{x}^n(x) \right).
\end{aligned}$$

The rest of the proof is identical to that of Proposition 3.18. \square

Proposition 3.21. If $F : M \rightarrow N$ is a smooth map, then its global differential $dF : TM \rightarrow TN$ is a smooth map.

Proof. Let $(p_0, v_0) \in TM$ be given. It suffices to show that F is smooth in a neighborhood around (p_0, v_0) . Let $(U, \phi), (V, \psi)$ be given such that $p_0 \in U, F(U) \subset V$ and $F(p_0) \in V$. The set $\pi^{-1}(U)$ is open in TM because that is how we give TM a topology in Proposition 3.18. Moreover, $\pi^{-1}(U)$ is a neighborhood of (p_0, v_0) in TM . We will consider the charts $(\pi^{-1}, \tilde{\phi})$ and $(\pi^{-1}(V), \tilde{\psi})$ as defined in Proposition 3.18. Let $(x^1, \dots, x^m, v^1, \dots, v^m) \in \tilde{\phi}(\pi^{-1}(U))$. Let $x = (x^1, \dots, x^m)$ and $p = \phi^{-1}(x)$. Then

$$dF_p\left(\frac{\partial}{\partial x^i}\Big|_p\right) = \frac{\partial F^j}{\partial x^i}(p) \frac{\partial}{\partial y^j}\Big|_{F(p)}$$

by (3.9) in the textbook. Then

$$(\tilde{\psi} \circ dF \circ \tilde{\phi}^{-1})(x^1, \dots, x^m, v^1, \dots, v^m) = ((\psi^1 \circ F \circ \phi^{-1})(x), \dots, (\psi^n \circ F \circ \phi^{-1})(x), \frac{\partial F^1}{\partial x^i}(p)v^i, \dots, \frac{\partial F^n}{\partial x^i}(p)v^i)$$

Since each component function is smooth, $\tilde{\psi} \circ dF \circ \tilde{\phi}^{-1}$ is smooth. Therefore, dF is a smooth map from TM to TN . \square

Proposition 3.23. Suppose M is a smooth manifold with or without boundary and $p \in M$. Every $v \in T_p M$ is the velocity of some smooth curve in M .

Proof. First, suppose that $p \in \text{Int } M$. Let (U, ϕ) be a smooth coordinate chart centered at p , and write $v = v^i \partial/\partial x^i|_p$ in terms of the coordinate basis. Without loss of generality, $\phi(p) = 0 \in \mathbb{R}^n$. Now, define $\hat{\gamma} : (-\epsilon, \epsilon) \rightarrow \hat{U}$ by $\hat{\gamma}(t) = (tv_1, \dots, tv_n)$ for sufficiently small $\epsilon > 0$. Let $\gamma : (-\epsilon, \epsilon) \rightarrow U$ be defined by $\gamma = \phi^{-1} \circ \hat{\gamma}$. Then γ is actually a smooth map from a 1-manifold $(-\epsilon, \epsilon)$ to an n -manifold M (with or without boundary). We will use the formula derived in (3.1) and obtain

$$\begin{aligned} \gamma'(0) &= d\gamma\left(\frac{d}{dt}\Big|_0\right) \\ &= \sum_{j=1}^n \frac{\partial \hat{\gamma}^j}{\partial t}(0) \frac{\partial}{\partial x^j}\Big|_p \\ &= \sum_{j=1}^n v^j \frac{\partial}{\partial x^j}\Big|_p \\ &= v. \end{aligned}$$

If $p \in \partial M$, then we do the exact same thing as above except that the domain will be $[0, \epsilon)$ if $v_n > 0$ and $(-\epsilon, 0]$ if $v_n \leq 0$. \square

Proposition 3.24. Let $F : M \rightarrow N$ be a smooth map, and let $\gamma : J \rightarrow M$ be a smooth curve. For any $t_0 \in J$, the velocity at $t = t_0$ of the composite curve $F \circ \gamma : J \rightarrow N$ is given by

$$(F \circ \gamma)'(t_0) = dF(\gamma'(t_0)).$$

Proof.

$$\begin{aligned} (F \circ \gamma)'(t_0) &= d(F \circ \gamma)\left(\frac{d}{dt}\Big|_{t_0}\right) && \text{(definition of the velocity)} \\ &= (dF \circ d\gamma)\left(\frac{d}{dt}\Big|_{t_0}\right) && \text{(Corollary 3.22(a))} \\ &= dF\left(d\gamma\left(\frac{d}{dt}\Big|_{t_0}\right)\right) \\ &= dF(\gamma'(t_0)) && \text{(definition of the velocity).} \end{aligned}$$

\square

Proposition 3.25. Suppose $F : M \rightarrow N$ is a smooth map, $p \in M$, and $v \in T_p M$. Then

$$dF_p(v) = (F \circ \gamma)'(0)$$

for any smooth curve $\gamma : J \rightarrow M$ such that $0 \in J$, $\gamma(0) = p$, and $\gamma'(0) = v$.

Proof. This is a special case of (3.24) where $t_0 = 0$. □

3.2. Problems.

Problem 3-1. Suppose M and N are smooth manifolds with or without boundary, and $F : M \rightarrow N$ is a smooth map. Show that $dF_p : T_p M \rightarrow T_{F(p)} N$ is the zero map for each $p \in M$ if and only if F is constant on each component of M .

Proof. Suppose $dF_p : T_p M \rightarrow T_{F(p)} N$ is the zero map for each $p \in M$. It suffices to show that for every $p \in M$, there exists a neighborhood of p on which F is constant. Let $p \in M$ and $(U, \phi) \in \mathcal{A}_M$, $(V, \psi) \in \mathcal{A}_N$ be given such that $p \in U$ and $F(U) \subset V$. Without loss of generality, we assume $\hat{U} = \phi(U)$ is an open ball in \mathbb{R}^m . Then for any i, j and for any $q \in \hat{U}$,

$$\begin{aligned} dF_q\left(\frac{\partial}{\partial x^i}\Big|_q\right)(\pi_j \circ \psi) &= 0 \implies \left(\frac{\partial}{\partial x^i}\Big|_q\right)(\pi_j \circ \psi \circ F) = 0 \\ &\implies \left(\frac{\partial}{\partial x^i}\Big|_{\phi(q)}\right)(\pi_j \circ \psi \circ F \circ \phi^{-1}) = 0. \end{aligned}$$

Fix j . Then every partial derivative of $\pi_j \circ \psi \circ F \circ \phi^{-1}$ at every point in \hat{U} is 0. The intermediate value theorem implies that $\pi_j \circ \psi \circ F \circ \phi^{-1}$ is constant on \hat{U} because \hat{U} is an open ball. In other words, $(\pi_j \circ \psi \circ F \circ \phi^{-1})(\hat{U}) = \{y_j\}$ for some $y_j \in \mathbb{R}$. Since this is true for every j and π_j is the projection of the j th coordinate, $(\psi \circ F \circ \phi^{-1})(\hat{U}) = \{y\}$ where $y = (y_1, \dots, y_n)$. Then $(F \circ \phi^{-1})(\hat{U}) = F(U) = \psi^{-1}(y)$. Since ψ is a homeomorphism, there exists exactly one point in $\psi^{-1}(U)$. In other words, F is constant on U . Therefore, F is constant on each path component.

Suppose F is constant on each component of M . Let $p \in M$. Choose a chart $(U, \phi) \in \mathcal{A}_M$ such that $p \in U$. Then $F \circ \phi^{-1}$ is constant in a neighborhood around $\phi(p)$. For any i ,

$$\begin{aligned} dF_p\left(\frac{\partial}{\partial x^i}\Big|_p\right)(f) &= \frac{\partial}{\partial x^i}\Big|_p(f \circ F) \\ &= \frac{\partial}{\partial x^i}\Big|_{\phi(p)}(f \circ F \circ \phi^{-1}) \\ &= 0 \end{aligned}$$

because $f \circ F \circ \phi^{-1}$ is constant in a neighborhood around $\phi(p)$. By Proposition 3.15, $\partial/\partial x^i|_p$ form a basis for $T_p M$. Since dF_p sends each basis element to 0, $dF_p = 0$. □

Problem 3-2(Proof of Proposition 3.14). Let M_1, \dots, M_k be smooth manifolds, and for each j , let $\pi_j : M_1 \times \dots \times M_k \rightarrow M_j$ be the projection onto the M_j factor. For any point $p = (p_1, \dots, p_k) \in M_1 \times \dots \times M_k$, the map

$$\alpha : T_p(M_1 \times \dots \times M_k) \rightarrow T_{p_1} M_1 \oplus \dots \oplus T_{p_k} M_k$$

defined by

$$\alpha(v) = (d(\pi_1)_p(v), \dots, d(\pi_k)_p(v))$$

is an isomorphism. The same is true if one of the spaces M_i is a smooth manifold with boundary.

Proof. It suffices to show this for the case that $k = 2$ because the results extend to arbitrary k by induction. Let $\mathcal{A}_{M_1}, \mathcal{A}_{M_2}, \mathcal{A}_{M_1 \times M_2}$ be the smooth structures of $M_1, M_2, M_1 \times M_2$.

We first define a lot of notations.

- Let d_1, d_2 denote the dimensions of M_1, M_2 and let $d = d_1 + d_2$ denote the dimension of $M_1 \times M_2$.
- Let $p = (p_1, p_2) \in M_1 \times M_2$ be given. Choose $(U, \phi = (x^i)) \in \mathcal{A}_{M_1}$, $(V, \psi = (y^i)) \in \mathcal{A}_{M_2}$ with $p_1 \in U$ and $p_2 \in V$. Let $q_1 = \phi(p_1)$, $q_2 = \psi(p_2)$, $q = q_1 \times q_2$.
- $(U \times V, (z^i)) \in \mathcal{A}_{M_1 \times M_2}$ and $(p_1, p_2) \in U \times V$ where $(z^i) = \phi \times \psi$. More specifically, $z^i = x^i \circ \pi_1$ for $1 \leq i \leq d_1$ and $z^i = y^i \circ \pi_2$ for $d_1 + 1 \leq i \leq d_1 + d_2$.

Note that we use x^i, y^i, z^i, π_1 to mean two different things in this solution:

- x^i is either the i th coordinate function of ϕ or the i th projection map $\mathbb{R}^{d_1} \rightarrow \mathbb{R}$.
- y^i is either the i th coordinate function of ψ or the i th projection map $\mathbb{R}^{d_2} \rightarrow \mathbb{R}$.
- z^i is either the i th coordinate function of $\phi \times \psi$ or the i th projection map $\mathbb{R}^{d_1+d_2} \rightarrow \mathbb{R}$.
- π_1 is either the projection map $M_1 \times M_2 \rightarrow M_1$ or the projection map $\mathbb{R}^{d_1+d_2} \rightarrow \mathbb{R}^{d_1}$.
- π_2 is either the projection map $M_1 \times M_2 \rightarrow M_2$ or the projection map $\mathbb{R}^{d_1+d_2} \rightarrow \mathbb{R}^{d_2}$.

By Proposition 3.15, $\{\partial/\partial x^1|_{p_1}, \dots, \partial/\partial x^{d_1}|_{p_1}\}, \{\partial/\partial y^1|_{p_2}, \dots, \partial/\partial y^{d_2}|_{p_2}\}, \{\partial/\partial z^1|_p, \dots, \partial/\partial z^{d_1+d_2}|_p\}$ form bases for $T_{p_1}M_1, T_{p_2}M_2, T_p(M_1 \times M_2)$.

$\alpha(\partial/\partial z^1|_p) = (d(\pi_1)_p(\partial/\partial z^1|_p), d(\pi_2)_p(\partial/\partial z^1|_p))$. We claim that $d(\pi_1)_p(\partial/\partial z^1|_p) = \partial/\partial x^1|_{p_1}$.

$$\begin{aligned}
d(\pi_1)_p(\partial/\partial z^1|_p)(f) &= d(\pi_1)_p(d(\phi^{-1} \times \psi^{-1})_q)(\frac{\partial}{\partial z^1}|_q)(f) \\
&= (d(\pi_1)_p \circ d(\phi^{-1} \times \psi^{-1})_q)(\frac{\partial}{\partial z^1}|_q)(f) \\
&= d(\pi_1 \circ (\phi^{-1} \times \psi^{-1})_q)(\frac{\partial}{\partial z^1}|_q)(f) \\
&= \lim_{h \rightarrow 0} \frac{(f \circ \pi_1 \circ (\phi^{-1} \times \psi^{-1}))(q + e_1 h) - (f \circ \pi_1 \circ (\phi^{-1} \times \psi^{-1}))(q)}{h} \\
&= \lim_{h \rightarrow 0} \frac{(f \circ \pi_1)(\phi^{-1}(q_1 + e_1 h), p_2) - (f \circ \pi_1)(p)}{h} \\
&= \lim_{h \rightarrow 0} \frac{f(\phi^{-1}(q_1 + e_1 h)) - f(p_1)}{h} \\
&= \lim_{h \rightarrow 0} \frac{f(\phi^{-1}(q_1 + e_1 h)) - f(\phi^{-1}(q_1))}{h} \\
&= (\frac{\partial}{\partial x^1}|_{q_1})(f \circ \phi^{-1}) \\
&= d(\phi^{-1})_{q_1}(\frac{\partial}{\partial x^1}|_{q_1})(f) \\
&= (\frac{\partial}{\partial x^1}|_{p_1})(f).
\end{aligned}$$

The same result can be shown for the other combinations of π_1, π_2 and $z^1, \dots, z^{d_1+d_2}$. For any $c_1, \dots, c_{d_1+d_2} \in \mathbb{R}$,

$$\begin{aligned}
\alpha(\sum_{i=1}^{d_1+d_2} c_i \frac{\partial}{\partial z^i}|_p) &= \sum_{i=1}^{d_1+d_2} c_i \alpha(\frac{\partial}{\partial z^i}|_p) \\
&= \sum_{i=1}^{d_1+d_2} c_i (d(\pi_1)_p \frac{\partial}{\partial z^i}|_p, d(\pi_2)_p \frac{\partial}{\partial z^i}|_p) \\
&= \sum_{i=1}^{d_1} c_i (d(\pi_1)_p \frac{\partial}{\partial z^i}|_p, d(\pi_2)_p \frac{\partial}{\partial z^i}|_p) + \sum_{i=d_1+1}^{d_2} c_i (d(\pi_1)_p \frac{\partial}{\partial z^i}|_p, d(\pi_2)_p \frac{\partial}{\partial z^i}|_p) \\
&= \sum_{i=1}^{d_1} c_i (\frac{\partial}{\partial x^i}|_{p_1}, 0) + \sum_{i=1}^{d_2} c_{d_1+i} (0, \frac{\partial}{\partial y^i}|_{p_2}) \\
&= (c_1 \frac{\partial}{\partial x^1}|_{p_1} + \dots + c_{d_1} \frac{\partial}{\partial x^{d_1}}|_{p_1}, c_{d_1+1} \frac{\partial}{\partial y^1}|_{p_2} + \dots + c_{d_1+d_2} \frac{\partial}{\partial y^{d_2}}|_{p_2}).
\end{aligned}$$

Therefore, α is bijective. □

Problem 3-3. Prove that if M and N are smooth manifolds, then $T(M \times N)$ is diffeomorphic to $TM \times TN$.

Proof. Let $\pi_1 : M \times N \rightarrow M$ and $\pi_2 : M \times N \rightarrow N$ be the obvious projections of the corresponding coordinates. π_1, π_2 are clearly smooth, so Proposition 3.21 shows that $d\pi_1 : T(M \times N) \rightarrow TM$ and $d\pi_2 : T(M \times N) \rightarrow TN$ are both smooth. By (2.16(Proof of Proposition 2.15)(b)), $d\pi_1 \times d\pi_2$ is a smooth map.

By (3-2(Proof of Proposition 3.14)), $d\pi_1 \times d\pi_2$ is a bijection between $T_{(p,q)}(M \times N)$ and $T_p(M) \times T_q(N)$. Since $d\pi_1 \times d\pi_2$ sends $((p, q), \sigma)$ to $(p, d\pi_1(\sigma)) \times (q, d\pi_2(\sigma))$, we conclude that $d\pi_1 \times d\pi_2$ is bijective. \square

4. CHAPTER 4: SUBMERSIONS, IMMERSIONS, AND EMBEDDINGS

Proposition 4.1. Suppose $F : M \rightarrow N$ is a smooth map and $p \in M$. If dF_p is surjective, then p has a neighborhood U such that $F|_U$ is a submersion. If dF_p is injective, then p has a neighborhood U such that $F|_U$ is an immersion.

Proof. Let (U, ϕ) be a chart containing p and (V, ψ) be a chart containing $F(p)$. We may assume $F(U) \subset V$. It suffices to show that if the Jacobian of F with respect to (U, ϕ) is full rank at p , then it is full rank in some neighborhood of p contained in U . Example 1.28 in the textbook shows that the set of full rank matrices is an open subset of $M(m \times n, \mathbb{R})$. We will use the notation $J|_q$ to denote the Jacobian of F with respect to (U, ϕ) at $q \in U$. Then $J|_p$ is an element of an open subset of $M(m \times n, \mathbb{R})$. Each entry of $J|_q$ is of the form $\frac{\partial}{\partial x^i}(\psi^j \circ F \circ \phi)(\phi(q))$ where each $(\frac{\partial}{\partial x^i}(\psi^j \circ F \circ \phi)) \circ \phi$ is a smooth function. Therefore, there exists a neighborhood of p such that the Jacobian matrix of F with respect to (U, ϕ) is full rank. \square

Exercise 4.3(Verification of Example 4.2). Verify the following claims:

- (a) Suppose M_1, \dots, M_k are smooth manifolds. Then each of the projection maps $\pi_i : M_1 \times \dots \times M_k \rightarrow M_i$ is a smooth submersion.
- (b) If $\gamma : J \rightarrow M$ is a smooth curve in a smooth manifold M with or without boundary, then γ is a smooth immersion if and only if $\gamma'(t) \neq 0$ for all $t \in J$.

Proof.

- (a) Let d_1, \dots, d_k denote the dimensions of M_1, \dots, M_k , respectively. Let $M = M_1 \times \dots \times M_k$. (2-2(Proof of Proposition 2.12)) implies that π_i is smooth for each i by setting $F = \text{Id} : M \rightarrow M$. Let $p = (p_1, \dots, p_k) \in M$. Thus it suffices to show that the dimension of $d(\pi_i)_p(T_p(M))$ is the same as the dimension of $T_{p_i}(M_i)$.

By Proposition 3.12, $\dim(T_p(M)) = \sum d_i$. Since the α defined in (3-2(Proof of Proposition 3.14)) is an isomorphism,

$$(4.1) \quad \dim(d(\pi_1)_p(T_p(M)) \oplus \dots \oplus d(\pi_k)_p(T_p(M))) = \dim(T_p(M)) = \sum d_i.$$

However, for each i , $d(\pi_i)_p(T_p(M)) \subset T_{p_i}M_i$. Thus $\dim(d(\pi_i)_p(T_p(M))) \leq \dim(T_{p_i}M_i) = d_i$. By (4.1), $\dim(d(\pi_i)_p(T_p(M))) = \dim(T_{p_i}M_i)$.

- (b) γ is a smooth immersion if and only if $d\gamma_t : T_tJ \rightarrow T_{\gamma(t)}M$ is injective for each $t \in J$. Since each T_tJ is a 1-dimensional vector space spanned by $d/dt|_t$, $d\gamma_t$ is injective if and only if $d\gamma_t$ sends the basis element to a nonzero element. Finally, $\gamma'(t) = d\gamma(d/dt|_t)$. Therefore, γ is a smooth immersion if and only if $\gamma'(t) \neq 0$ for all $t \in J$. \square

Exercise 4.4. Show that a composition of smooth submersions is a smooth submersion, and a composition of smooth immersions is a smooth immersion. Give a counterexample to show that a composition of maps of constant rank need not have constant rank.

Proof. Let M, N, L be smooth manifolds with or without boundary, and $F : M \rightarrow N, G : N \rightarrow L$ be given. If F, G are submersions, dF_p and $dG_{F(p)}$ are surjective for each p . Then $d(G \circ F)_p = dG_{F(p)} \circ dF_p$ is surjective for each p by (3.7(Proof of Proposition 3.6)). Thus a composition of smooth submersions is a smooth submersion. By the exact same argument, a composition of smooth immersions is a smooth immersion.

Counterexample?

\square

Proposition 4.5. Suppose M and N are smooth manifolds, and $F : M \rightarrow N$ is a smooth map. If $p \in M$ is a point such that dF_p is invertible, then there are connected neighborhoods U_0 of p and V_0 of $F(p)$ such that $F|_{U_0} : U_0 \rightarrow V_0$ is a diffeomorphism.

Proof. Since dF_p is invertible, $\dim(T_p M) = \dim(T_{F(p)} N)$. Let $n = \dim(T_p M)$. By (3.10), n is the dimension of M and N . Let $(U, \phi), (V, \psi)$ be smooth charts containing $p, F(p)$, respectively, such that $\phi(p) = \psi(F(p)) = 0 \in \mathbb{R}^n$ and $F(U) \subset V$. Let $\hat{F} = \psi \circ F \circ \phi^{-1}$. Then \hat{F} is a smooth map from an open subset $\hat{U} \subset \mathbb{R}^n$ into an open subset $\hat{V} \subset \mathbb{R}^n$. Then $d\hat{F}|_0 = d\psi_{F(p)} \circ dF_p \circ d\phi_0^{-1}$. Each function on the right hand side is bijective, so $d\hat{F}|_0$ is bijective. Since the differential of a smooth map between Euclidean spaces coincides with the total derivative of the map, we may apply the ordinary inverse function theorem. Thus there exist connected open subsets $\hat{U}_0 \subset \hat{U}$ and $\hat{V}_0 \subset \hat{V}$ both containing 0 such that \hat{F} is a diffeomorphism from \hat{U}_0 to \hat{V}_0 . Since ϕ and ψ are homeomorphisms, U_0 and V_0 are connected neighborhoods of p and $F(p)$ respectively. Finally, since $F = \psi^{-1} \circ \hat{F} \circ \phi$, F is a diffeomorphism from U_0 to V_0 . \square

Proposition 4.6.

- (a) Every composition of local diffeomorphisms is a local diffeomorphism.
- (b) Every finite product of local diffeomorphisms between smooth manifolds is a local diffeomorphism.
- (c) Every local diffeomorphism is a local homeomorphism and an open map.
- (d) The restriction of a local diffeomorphism to an open submanifold with or without boundary is a local diffeomorphism.
- (e) Every diffeomorphism is a local diffeomorphism.
- (f) Every bijective local diffeomorphism is a diffeomorphism.

Proof.

- (a) Let L, M, N be manifolds with or without boundary. Let $F : L \rightarrow M$ and $G : M \rightarrow N$ be local diffeomorphisms. Let $p \in L$. Then there exist open sets U, V containing $p, F(p)$, respectively, such that $F(U), G(V)$ are open, and $F|_U, G|_V$ are diffeomorphisms. Let $W = F^{-1}(F(U) \cap V)$. Then W is a neighborhood of p such that $G(F(W)) = G(F(U) \cap V) = G(F(U)) \cap G(V)$, which is open in N . Moreover, $(G \circ F)|_W$ is clearly a diffeomorphism because a restriction of a diffeomorphism is a diffeomorphism and the composition of diffeomorphisms is a diffeomorphism.
- (b) Let $M_1, \dots, M_n, N_1, \dots, N_n$ be $2n$ smooth manifolds and $F_i : M_i \rightarrow N_i$ be a local diffeomorphism for each $i = 1, \dots, n$. Let $M = M_1 \times \dots \times M_n, N = N_1 \times \dots \times N_n$ and $F = F_1 \times \dots \times F_n$. Let $p = (p_1, \dots, p_n) \in M$ be given. Since each F_i is a local diffeomorphism, there exists an open set U_i containing p_i such that $F_i(U_i)$ is open in N_i and $F_i|_{U_i}$ is a diffeomorphism for each i .
Then $U = U_1 \times \dots \times U_n$ is an open subset of M containing p and $F(U) = F_1(U_1) \times \dots \times F_n(U_n)$ is open in N . Since $F|_U = F_1|_{U_1} \times \dots \times F_n|_{U_n}$, $F|_U$ is a diffeomorphism by (2.16)(Proof of Proposition 2.15)(b)).
- (c) A diffeomorphism is a homeomorphism, so a local diffeomorphism is a local homeomorphism. Let $F : M \rightarrow N$ be a local diffeomorphism and an open set $U \subset M$ be given. For every $p \in U$, there exists a neighborhood U_p of p such that $F(U_p)$ is open and $F|_{U_p}$ is a diffeomorphism. $U_p \cap U$ is open in M . Since $F|_{U_p}$ is a diffeomorphism, $F|_{U_p}(U_p \cap U) = F(U_p \cap U)$ is open in $F(U_p)$. Since $F(U_p)$ is open, $F(U_p \cap U)$ is open in N . Then $F(U_p \cap U) = F(U_p) \cap F(U)$ is open in N . Since $F(U) = \cup_{p \in U} (F(U_p) \cap F(U))$, $F(U)$ is open in N .
- (d) Let $F : M \rightarrow N$ be a local diffeomorphism. Let $U \subset M$ be an open submanifold with or without boundary. For every $p \in U$, there exists a neighborhood U_p of p in M such that $F(U_p)$ is open in N and $F|_{U_p}$ is a diffeomorphism. Since $U_p \cap U$ is open in M , $F(U_p \cap U)$ is open in N . Moreover, $F|_{U_p \cap U}$ is a diffeomorphism. Thus $F|_U$ is a local diffeomorphism.
- (e) Let $F : M \rightarrow N$ be a diffeomorphism. For every point $p \in M$, the “restriction” of F to M satisfies the definition.
- (f) A local diffeomorphism is smooth, so a bijective local diffeomorphism is a diffeomorphism. \square

Exercise 4.8. Suppose M and N are smooth manifolds (without boundary), and $F : M \rightarrow N$ is a map.

- (a) F is a local diffeomorphism if and only if it is both a smooth immersion and a smooth submersion.

- (b) If $\dim M = \dim N$ and F is either a smooth immersion or a smooth submersion, then it is a local diffeomorphism.

Proof. Suppose that F is a local diffeomorphism. Let $p \in M$. Then p has a neighborhood U such that $F|_U$ is a diffeomorphism. Then $d(F|_U)_p$ is an isomorphism by (3.7(Proof of Proposition 3.6)). Clearly, $dF_p = d(F|_U)_p$. Therefore, dF_p is an isomorphism for each p . In other words, F is both a smooth immersion and submersion.

Suppose that F is both a smooth immersion and submersion. Then dF_p is injective and surjective for each $p \in M$. Therefore, dF_p is invertible for each $p \in M$. By (4.5), there exist open sets U, V containing $p, F(p)$ such that $F : U \rightarrow V$ is a diffeomorphism. This is exactly the definition of a local diffeomorphism.

Since $\dim M = \dim N$, either the injectivity or surjectivity of dF_p implies that dF_p is an isomorphism. Then (b) follows from (a). \square

Proposition 4.13. Let M and N be smooth manifolds, let $F : M \rightarrow N$ be a smooth map, and suppose M is connected. Then the following are equivalent:

- (a) For each $p \in M$ there exist smooth charts containing p and $F(p)$ in which the coordinate representation of F is linear.
- (b) F has constant rank.

Proof. Suppose (a). Let $p \in M$. Then the coordinate representation of dF is linear in some neighborhood U of p . This implies that the rank of dF is constant in U . Since M is connected, this implies that the rank of dF is constant throughout M .

On the other hand, suppose (b). Let $p \in M$. Then the rank theorem guarantees the existence of smooth charts (U, ϕ) for M centered at p and (V, ψ) for N centered at $F(p)$ such that $F(U) \subset V$ in which F has a coordinate representation of the form $\hat{F}(x^1, \dots, x^r, x^{r+1}, \dots, x^m) = (x^1, \dots, x^r, 0, \dots, 0)$. \hat{F} is clearly linear because

$$\begin{aligned} \hat{F}(c(x^1, \dots, x^m) + (y^1, \dots, y^m)) &= \hat{F}(cx^1 + y^1, \dots, cx^m + y^m) \\ &= (cx^1 + y^1, \dots, cx^r + y^r, 0, \dots, 0) \\ &= c(x^1, \dots, x^r, 0, \dots, 0) + (y^1, \dots, y^r, 0, \dots, 0). \end{aligned}$$

\square

Exercise (4.16). Show that every composition of smooth embeddings is a smooth embedding.

Proof. We showed that a composition of smooth immersions is a smooth immersion in (4.4). Every composition of topological embeddings is a topological embedding. Therefore, every composition of smooth embeddings is a smooth embedding. \square

Proposition (4.17).

- (a) If M is a smooth manifold with or without boundary and $U \subset M$ is an open submanifold, the inclusion map $U \hookrightarrow M$ is a smooth embedding.
- (b) If M_1, \dots, M_k are smooth manifolds and $p_i \in M_i$ are arbitrarily chosen points, each of the maps $i_j : M_j \rightarrow M_1 \times \dots \times M_k$ given by

$$i_j(q) = (p_1, \dots, p_{j-1}, q, p_{j+1}, \dots, p_k)$$

is a smooth embedding. In particular, the inclusion map $\mathbb{R}^n \rightarrow \mathbb{R}^{n+k}$ given by sending (x^1, \dots, x^n) to $(x^1, \dots, x^n, 0, \dots, 0)$ is a smooth embedding.

Proof.

- (a) i is clearly a topological embedding. By Proposition 3.9, $di_p : T_p U \rightarrow T_p M$ is an isomorphism for each $p \in U$. Therefore, i is a smooth immersion, which means i is a smooth embedding.
- (b) Since a cross product of finitely many smooth manifolds is a smooth manifold, it suffices to show that $i : M \rightarrow M \times N$ is a smooth embedding. i is clearly a topological embedding. Moreover, for any $p \in M$, $d(\pi_1)_p \circ di_p = d(\pi_1 \circ i)_p = d\text{Id}_p = \text{Id}$, so di_p must be injective. In other words, i is a smooth immersion. Therefore, i is a smooth embedding.

\square

5. APPENDIX A: REVIEW OF TOPOLOGY

Exercise A.18(Proof of Proposition A.17). Let X be a topological space and let S be a subspace of X .

- (a)
- (b)
- (c)
- (d)
- (e)
- (f) If \mathcal{B} is a basis for the topology of X , then $\mathcal{B}_S = \{B \cap S \mid B \in \mathcal{B}\}$ is a basis for the subspace topology on S .
- (g) If X is Hausdorff, then so is S .
- (h) If X is first-countable, then so is S .
- (i) If X is second-countable, then so is S .

Proof.

- (a)
- (b)
- (c)
- (d)
- (e)
- (f) The union of $B \cap S$ is S . Let $U \cap S$ be an open subset of S where U is open in X , and $x \in U \cap S$. Then there exists $B \in \mathcal{B}$ such that $x \in B \subset U$ since \mathcal{B} is a basis. Therefore, $x \in B \cap S \subset U \cap S$ with $B \cap S \in \mathcal{B}_S$.
- (g) Let $x \neq y \in S$. There exist two disjoint open sets U, V of X containing x, y , respectively. Then $U \cap S$ and $V \cap S$ are disjoint open sets of X containing x, y , respectively.
- (h)
- (i) Let \mathcal{B} be a countable basis of X . Then $\{B \cap S \mid B \in \mathcal{B}\}$ is a countable basis of S by (f).

□

Exercise A.24(Proof of Proposition A.23). Suppose X_1, \dots, X_k are topological spaces, and let $X_1 \times \dots \times X_k$ be their product space.

- (a) CHARACTERISTIC PROPERTY: If B is a topological space, a map $F : B \rightarrow X_1 \times \dots \times X_k$ is continuous if and only if each of its component functions $F_i = \pi_i \circ F : B \rightarrow X_i$ is continuous.

Proof.

- (a) Suppose F is continuous. Since π_i is continuous by (c) and the composition of continuous functions is continuous, $\pi_i \circ F$ is continuous. Suppose each component function is continuous. Let $B_1 \times \dots \times B_k$ be a basis element of $X_1 \times \dots \times X_k$.

$$\begin{aligned} F^{-1}(B_1 \times \dots \times B_k) &= F^{-1}(\cap_{i=1}^k \pi_i^{-1}(B_1 \times \dots \times B_k)) \\ &= \cap_{i=1}^k F^{-1}(\pi_i^{-1}(B_1 \times \dots \times B_k)) \\ &= \cap_{i=1}^k (\pi_i \circ F)^{-1}(B_1 \times \dots \times B_k). \end{aligned}$$

Since the intersection of finitely many open sets is open, F is continuous.

□

6. APPENDIX B: REVIEW OF LINEAR ALGEBRA

Exercise B.49. Two norms $|\cdot|_1$ and $|\cdot|_2$ on a vector space V are said to be equivalent if there are positive constants c, C such that

$$c|v|_1 \leq |v|_2 \leq C|v|_1$$

for all $v \in V$. Show that equivalent norms determine the same topology.

Proof. Such a relation is symmetric for $c|v|_1 \leq |v|_2 \leq C|v|_1$ implies $(1/C)|v|_2 \leq |v|_1 \leq (1/c)|v|_2$. Let $\mathcal{T}_1, \mathcal{T}_2$ be the topologies induced by $|\cdot|_1, |\cdot|_2$. It suffices to show that $\forall v \in V, \forall U \in \mathcal{T}_2, (v \in U \implies \exists r > 0, B_1(v, r) \subset U)$ where $B_1(v, r)$ is the open ball centered at v with the radius r using the $|\cdot|_1$. Since $v \in U$ and U is open, $\exists r > 0$ such that $B_2(v, r) \subset U$. Then for any $w \in V, |v - w|_1 \leq |v - w|_2/c$, so $B_1(v, r/c) \subset B_2(v, r)$. \square

7. APPENDIX C: REVIEW OF CALCULUS

Exercise C.1. Suppose that $F : U \rightarrow W$ is differentiable at $a \in U$. Show that the linear map satisfying

$$\lim_{v \rightarrow 0} \frac{|F(a+v) - F(a) - Lv|}{|v|} = 0$$

is unique.

Proof. Let L, L' be two such linear maps.

$$\begin{aligned} \lim_{v \rightarrow 0} \frac{|Lv - L'v|}{|v|} &= \lim_{v \rightarrow 0} \frac{|(F(a+v) - F(a) - L'v) - (F(a+v) - F(a) - Lv)|}{|v|} \\ &= \lim_{v \rightarrow 0} \frac{|F(a+v) - F(a) - Lv|}{|v|} + \lim_{v \rightarrow 0} \frac{|F(a+v) - F(a) - L'v|}{|v|} \\ &= 0 + 0 = 0. \end{aligned}$$

If $L \neq L'$, $(L - L')v_0 \neq 0$ for some v_0 . Then $\lim_{v \rightarrow 0} \frac{|Lv - L'v|}{|v|} = \lim_{h \rightarrow 0} \frac{|L(hv_0) - L'(hv_0)|}{|hv_0|} = \frac{|(L - L')v_0|}{|v_0|} \neq 0$. This is a contradiction, so $L = L'$. \square

8. DICTIONARY

8.1. Topological Manifolds.

Definition 8.1 (Topological Manifold). A *topological n -manifold* is a Hausdorff, second-countable topological space each point of which has a neighborhood that is homeomorphic to an open subset \mathbb{R}^n .

Definition 8.2 (Coordinates). Let M be a topological n -manifold. Let U be an open subset of M , \hat{U} be an open subset of \mathbb{R}^n , $\phi : U \rightarrow \hat{U}$ be a homeomorphism.

- The pair (U, ϕ) is called a *coordinate chart* or a *chart*.
- U is called a *coordinate domain* or a *coordinate neighborhood* and ϕ is called a *coordinate map*.
- If $\phi(U)$ is an open ball in \mathbb{R}^n , U is called a *coordinate ball*.
- If $\phi(U)$ is an open cube in \mathbb{R}^n , U is called a *coordinate cube*.
- The coordinate functions of ϕ are often denoted as (x^1, \dots, x^n) . Thus a chart is sometimes denoted by $(U, (x^1, \dots, x^n))$ or $(U, (x^i))$.

Definition 8.3 (Atlas). Let M be a topological n -manifold. An *atlas* for M is a collection of charts (U_α, ϕ_α) such that $M = \bigcup_\alpha U_\alpha$.

Definition 8.4 (Transition Map). Let M be a topological n -manifold and $(U, \phi), (V, \psi)$ be coordinate charts such that $U \cap V \neq \emptyset$. $\psi \circ \phi^{-1} : \phi(U \cap V) \rightarrow \psi(U \cap V)$ is called a *transition map* from ϕ to ψ .

Definition 8.5 (Closed Upper Half-Space). $\mathbb{H}^n = \{(x^1, \dots, x^n) \in \mathbb{R}^n \mid x^n \geq 0\}$, and $\partial\mathbb{H}^n = \{(x^1, \dots, x^n) \in \mathbb{R}^n \mid x^n = 0\}$.

Definition 8.6 (Manifold With Boundary). Let M be a second-countable Hausdorff space and fix n . Suppose that for every $p \in M$, one of the following conditions is satisfied:

- (1) There exists a neighborhood U of p and a homeomorphism $\phi : U \rightarrow \hat{U}$ where \hat{U} is an open subset of \mathbb{R}^n . p is called an *interior point* and (U, ϕ) is called an *interior chart*.
- (2) There exists a neighborhood U of p and a homeomorphism $\phi : U \rightarrow \hat{U}$ where \hat{U} is an open subset of \mathbb{H}^n with $\phi(p) \in \partial\mathbb{H}^n$. p is called a *boundary point*.

Then M is called an *n -dimensional topological manifold with boundary*. Note that every topological manifold is a topological manifold with boundary.

Definition 8.7 (Support). If f is any real-valued or vector-valued function on a topological space M , the *support of f* , denoted by $\text{supp } f$, is the closure of the set of points where f is nonzero:

$$\text{supp } f = \overline{\{p \in M : f(p) \neq 0\}}.$$

Definition 8.8 (Bump Function). If M is a topological space, $A \subset M$ is a closed subset, and $U \subset M$ is an open subset containing A , a continuous function $\psi : M \rightarrow \mathbb{R}$ is called a *bump function for A supported in U* if $0 \leq \psi \leq 1$ on M , $\psi \equiv 1$ on A , and $\text{supp } \psi \subset U$.

8.2. Smooth Manifolds.

Definition 8.9 (Smoothly Compatible). Let M be a topological n -manifold. Two coordinate charts $(U, \phi), (V, \psi)$ are called *smoothly compatible* if $U \cap V = \emptyset$ or the transition map $\psi \circ \phi^{-1}$ is a diffeomorphism.

Definition 8.10 (Smooth Atlas). Let M be a topological n -manifold. A *smooth atlas* is an atlas \mathcal{A} such that any two charts in \mathcal{A} are smoothly compatible with each other.

Definition 8.11 (Smooth Structure). If M is a topological n -manifold, an atlas \mathcal{A} that is not properly contained in any larger smooth atlas is called *maximal* or a *smooth structure on M* .

Definition 8.12 (Smooth Manifold). A *smooth manifold* is a topological manifold equipped with a smooth structure.

Definition 8.13. Suppose (M, \mathcal{A}) is a smooth manifold.

- Any chart $(U, \phi) \in \mathcal{A}$ is called a *smooth chart*.
- Given a smooth chart (U, ϕ) , U is called a *smooth coordinate domain* and ϕ is called a *smooth coordinate map*.
- Given a smooth chart (U, ϕ) , U is called a *smooth coordinate ball* if it is a coordinate ball.

Remark. One must define a smooth structure on a topological manifold before talking about a smooth chart.

Definition 8.14 (Smooth Maps). Let M, N be smooth manifolds with or without boundary and $F : M \rightarrow N$ be a map. F is a *smooth map* if for every $p \in M$, there exist smooth charts (U, ϕ) containing p and (V, ψ) containing $F(p)$ such that

- $F(U) \subset V$;
- $\psi \circ F \circ \phi^{-1} : \phi(U) \rightarrow \psi(V)$ is smooth.

Definition 8.15 (Coordinate Representatin of a Smooth Map). Let (M, \mathcal{A}_M) and (N, \mathcal{A}_N) be smooth manifolds. Let $F : M \rightarrow N$ be a smooth map and $(U, \phi) \in \mathcal{A}_M$ and $(V, \psi) \in \mathcal{A}_N$ be given. Then $\hat{F} = \psi \circ F \circ \phi^{-1}$ is called the *coordinate representation of F with respect to (U, ϕ) and (V, ψ)* .

Definition 8.16 (Diffeomorphism). Let M, N be smooth manifolds with or without boundary. A diffeomorphism is a smooth map $F : M \rightarrow N$ with a smooth inverse.

Definition 8.17 (Smooth on a subset). Let M, N be smooth manifolds with or without boundary and $A \subset M$ be an arbitrary subset. A map $F : A \rightarrow N$ is said to be *smooth on A* if every $p \in A$ has an open neighborhood $W \subset M$ such that there exists a smooth map $\tilde{F} : W \rightarrow N$ with $\tilde{F}_{W \cap A} = F$.

8.3. Tangent Vectors.

Definition 8.18 (Derivation). Let M be a smooth manifold with or without boundary. A derivation at $p \in M$ is a linear map $v : C^\infty(M) \rightarrow \mathbb{R}$ such that

$$v(fg) = f(p)vg + g(p)vf$$

for all $f, g \in C^\infty(M)$.

This corresponds to “arrows that are tangent to M and whose basepoints are attached to M at p ” even though it may not be easy to see that from this definition.

Definition 8.19 (Tangent Space). The tangent space $T_p M$ to M at p is the vector space of all derivations of $C^\infty(M)$ at p .

Derivation of $C^\infty(M)$	Geometric tangent vector on M
Differential of a smooth map between manifolds	Total derivative of a map between Euclidean spaces

Definition 8.20 (Differential). M, N are smooth manifolds with or without boundary, and $F : M \rightarrow N$ is a smooth map. The *differential of F at p* is the linear map $dF_p : T_p M \rightarrow T_{F(p)} N$ defined by

$$dF_p(v) := f \mapsto v(f \circ F)$$

Equivalently, $\forall v \in T_p M, \forall f \in C^\infty(N), dF_p(v)(f) = v(f \circ F)$. This corresponds to “the directional derivative of F at p in the direction of the arrow v .”

Definition 8.21 (Coordinate Vectors). Let (M, \mathcal{A}) be a smooth manifold without boundary. Let $p \in M$ and choose a chart $(U, \phi) \in \mathcal{A}$ such that $p \in U$. Then the *coordinate vectors at p* , denoted by $\frac{\partial}{\partial x^i}|_p$, are derivations $C^\infty(U) \rightarrow \mathbb{R}$ such that

$$\frac{\partial}{\partial x^i}|_p := f \mapsto \frac{\partial}{\partial x^i}|_{\phi(p)}(f \circ \phi^{-1}).$$

Definition 8.22 (Tangent Bundle). Let M be a smooth manifold with or without boundary. The tangent bundle of M , denoted by TM , is the disjoint union $\coprod_{p \in M} T_p M$.

Definition 8.23 (Projection Map). Let M be a smooth manifold with or without boundary. The projection map $\pi : TM \rightarrow M$ is the map defined by $(p, v) \mapsto p$.

Definition 8.24 (Curve). If M is a manifold with or without boundary, we define a *curve in M* to be a continuous map $\gamma : J \rightarrow M$ where $J \subset \mathbb{R}$ is an interval.

Definition 8.25 (Velocity of a curve). Let $\gamma : J \rightarrow M$ and $t_0 \in J$ be given. The *velocity of γ at t_0* , denoted by $\gamma'(t_0)$ is the vector

$$\gamma'(t_0) = d\gamma\left(\frac{d}{dt}\Big|_{t_0}\right) \in T_{\gamma(t_0)} M,$$

where $d/dt|_{t_0}$ is the standard coordinate basis vector in $T_{t_0} \mathbb{R}$.

8.4. Submersions, Immersions, and Embeddings.

Definition 8.26 (Rank). Let M, N be smooth manifolds with or without boundary and let $F : M \rightarrow N$ be a smooth map. Then the rank of F at $p \in M$ is:

- The rank of the linear map $dF_p : T_p M \rightarrow T_{F(p)} N$.
- The dimension of the subspace $dF_p(T_p M)$ in the vector space $T_{F(p)} N$.

It is easy to see that the two definitions above are always equivalent.

Definition 8.27 (Submersions and Immersions). Let M, N be smooth manifolds with or without boundary and let $F : M \rightarrow N$ be a smooth map.

- If F has the same rank at every point $p \in M$, then F is said to have *constant rank*, and the rank is denoted by $\text{rank } F$.
- If the rank of F at $p \in M$ is equal to $\max\{\dim M, \dim N\}$, then F is said to have *full rank at p* .
- If F has full rank everywhere, then F is said to have *full rank*.
- If F has constant rank and $\text{rank } F = \dim N$, F is called a *smooth submersion*.
- If F has constant rank and $\text{rank } F = \dim M$, F is called a *smooth immersion*.

Definition 8.28 (Local Diffeomorphisms). Let M, N be smooth manifolds with or without boundary, a map $F : M \rightarrow N$ is called a local diffeomorphism if every point $p \in M$ has a neighborhood U such that $F(U)$ is open in N and $F|_U : U \rightarrow F(U)$ is a diffeomorphism.